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SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, D.C. 20549



**FORM SE**

**FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS  
BY ELECTRONIC FILERS**

LONG BEACH SECURITIES CORP.

(Exact Name of Registrant as Specified in Charter)

0001119605

(Registrant CIK Number)

Form 8-K (filed February 4, 2004)

(Electronic Report, Schedule or Registration Statement of Which  
the Documents are a Part (Give Period of Report))

333-90550

(SEC File Number, if  
Available)

\_\_\_\_\_  
(Name of Person Filing the Document (if Other Than the Registrant))

**PROCESSED**

FEB 05 2004

THOMSON  
FINANCIAL

**SIGNATURES**

*Filings Made by the Registrant.* The registrant has duly caused this form to be signed on its behalf by the undersigned, thereunto duly authorized in the city of Seattle, state of Washington, February 3, 2004.

Long Beach Securities Corp.

(Registrant)

By [Signature], Vice President

(Name and Title)

*Filings Made by Persons Other Than the Registrant.* After reasonable inquiry and to the best of my knowledge and belief, I certify on \_\_\_\_\_, 200\_, that the information set forth in this statement is true and complete.

By \_\_\_\_\_

(Name)

\_\_\_\_\_  
(Title)

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SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form 8-K

CURRENT REPORT

Pursuant to Section 13 or 15(d) of the  
Securities Exchange Act of 1934

Date of Report (Date of earliest event reported): February 3, 2004

LONG BEACH SECURITIES CORP.

*(as depositor under the Pooling and Servicing Agreement,  
dated as of February 1, 2004, providing for the issuance of  
Asset-Backed Certificates, Series 2004-1)*

(Exact name of registrant as specified in its charter)

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<u>Delaware</u>	<u>333-90550</u>	<u>33-0917586</u>
(State or Other Jurisdiction of Incorporation)	(Commission File Number)	(I.R.S. Employer Identification Number)
1100 Town & Country Road Suite 1600		
<u>Orange, California</u>		<u>92868</u>
(Address of Principal Executive Offices)		(Zip Code)

Registrant's telephone number, including area code: (714) 541-5378

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## Item 5. Other Events

### Description of the Certificates and the Mortgage Pool

As of the date hereof, Long Beach Securities Corp. (the "Registrant") has caused to be filed with the Securities and Exchange Commission (the "Commission") pursuant to the Commission's Rule 424 a Prospectus Supplement to its Prospectus, dated July 30, 2002, in connection with the Registrant's issuance of a series of certificates, entitled Long Beach Mortgage Loan Trust 2004-1, Asset-Backed Certificates, Series 2004-1 (the "2004-1 Certificates"), to be issued pursuant to a pooling and servicing agreement, dated as of February 1, 2004, among the Registrant as depositor (the "Depositor"), Long Beach Mortgage Company as master servicer ("Master Servicer") and Deutsche Bank National Trust Company as trustee. The Registrant, Master Servicer, Greenwich Capital Markets, Inc. (the "Lead Underwriter") and WaMu Capital Corp. have entered into an Underwriting Agreement dated as of January 16, 2004 for the purchase of the Class A-1 Certificates, the Class A-2 Certificates, the Class A-3 Certificates, the Class A-4 Certificates, the Class A-5 Certificates, the Class M-1 Certificates, the Class M-2 Certificates, the Class M-3 Certificates, the Class M-4 Certificates, the Class M-5 Certificates, the Class M-6 Certificates, the Class M-7 Certificates, the Class M-8 Certificates and the Class M-9 Certificates (the "Underwritten Certificates"). The 2004-1 Certificates will represent in the aggregate the entire beneficial ownership interests in a trust fund (the "Trust Fund") consisting primarily of a pool of fully amortizing fixed rate and adjustable rate, first lien and second lien residential mortgage loans having original terms to maturity up to 30 years (the "Mortgage Loans").

### Computational Materials

The Lead Underwriter has advised the Registrant that they have furnished to certain prospective purchasers of Certificates certain materials, herein referred to as "Computational Materials", in written form, which Computational Materials are in the nature of data tables and term sheet information relating to the Mortgage Loans or other assets of the Trust Fund, the structure of the Underwritten Certificates and terms of certain classes of Underwritten Certificates, and the hypothetical characteristics and hypothetical performance of certain classes of Underwritten Certificates under certain assumptions and scenarios.

The Computational Materials have been provided by the Lead Underwriter. The information in the Computational Materials is preliminary and will be superseded by the Prospectus Supplement relating to the Certificates and by any other information subsequently filed with the Commission.

The Computational Materials were prepared by the Lead Underwriter at the request of certain prospective investors. The Computational Materials may be based on information that differs from the information set forth in the Prospectus Supplement.

### Intex Model

The Intex model (the "Intex Model") has been provided by the Lead Underwriter in connection with the Underwritten Certificates. The Intex Model allows prospective investors to generate hypothetical performance data with respect to the Underwritten Certificates based on assumptions chosen by them regarding certain characteristics of the related mortgage loans. Access to the Intex Model can be obtained by contacting Adam Smith at Greenwich Capital Markets, Inc. at 203-618-2271.

Item 7. Financial Statements and Exhibits.

(a) Not applicable

(b) Not applicable

(c) Exhibits

Exhibit No.

Description

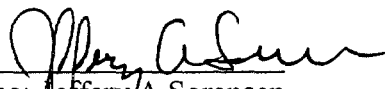
- |      |   |
|------|---|
| 99.1 | Computations Materials (as defined in Item 5) that have been provided by Greenwich Capital Markets, Inc. to certain prospective purchasers of Long Beach Mortgage Loan Trust Asset-Backed Certificates, Series 2004-1 |
| 99.2 | Intex Model (as defined in Item 5) that has been provided by Greenwich Capital Markets, Inc. in connection with the Registrant's Long Beach Mortgage Loan Trust Asset-Backed Certificates, Series 2004-1.             |

## SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned thereunto duly authorized.

Dated: February 3, 2004

LONG BEACH SECURITIES CORP.

By   
Name: Jeffery A Sorensen  
Title: Vice President

Index to Exhibits

<u>Exhibit No.</u>	<u>Description</u>	<u>Sequentially Numbered Page</u>
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EXHIBIT 99.1

FILED BY PAPER

**Long Beach Mortgage Loan Trust  
2004-1**

**Preliminary Transaction Summary**

**Long Beach Mortgage**

Specialty Home Loans



**Washington Mutual**

**\$4,410,020,000 (Approximate)**

**Long Beach Mortgage Company**

Seller and Master Servicer

**✱ RBS Greenwich Capital**

Lead Underwriter

**WaMu Capital Corp.**

Co-Underwriter

This information is furnished to you solely by Greenwich Capital Markets, Inc. and not by the issuer of the securities or any of its affiliates. Greenwich Capital Markets, Inc. is acting as underwriter and not acting as agent for the issuer or its affiliates in connection with the proposed transaction. This Preliminary Transaction Summary is provided for information purposes only, and does not constitute an offer to sell, nor a solicitation of an offer to buy, the referenced securities. It does not purport to be all-inclusive or to contain all of the information that a prospective investor may require to make a full analysis of the transaction. All amounts are approximate and subject to change. The information contained herein supersedes information contained in any prior term sheet for this transaction. In addition, the information contained herein may be superseded by information contained in term sheets circulated after the date hereof and is qualified in its entirety by information contained in the Prospectus and Prospectus Supplement for this transaction. An offering may be made only through the delivery of the Prospectus and Prospectus Supplement.

**Preliminary Transaction Summary**

**Date Prepared: January 12, 2004**

**\$4,410,020,000 (Approximate)  
Long Beach Mortgage Loan Trust 2004-1**

Class <sup>(1,2,3)</sup>	Principal Amount (\$)	WAL Call/Mat	Pymt Window (Mths) Call/Mat <sup>(4)</sup>	Expected Rating (Moody's/S&P/Fitch)	Assumed Final Distribution	Certificate Type
A-1	\$2,150,700,000	Not Offered Hereby		Aaa/AAA/AAA	March 2034	Floating Rate Senior
A-2	\$291,620,000	Not Offered Hereby		Aaa/AAA/AAA	March 2034	Floating Rate Senior Mezz
A-3	\$1,000,000,000	2.61/2.84	1-90/1-199	Aaa/AAA/AAA	March 2034	Floating Rate Senior
A-4	\$194,000,000	1.10/1.10	1-27/1-27	Aaa/AAA/AAA	March 2034	Floating Rate Senior
A-5	\$132,450,000	4.83/5.37	27-90/27-199	Aaa/AAA/AAA	March 2034	Floating Rate Senior
M-1	\$123,750,000	5.12/5.64	40-90/40-161	Aa1/AA+/AA+	March 2034	Floating Rate Subordinate
M-2	\$112,500,000	5.09/5.59	39-90/39-153	Aa2/AA/AA	March 2034	Floating Rate Subordinate
M-3	\$67,500,000	5.08/5.55	39-90/39-146	Aa3/AA-/AA-	March 2034	Floating Rate Subordinate
M-4	\$67,500,000	5.07/5.52	38-90/38-140	A1/A+/A+	March 2034	Floating Rate Subordinate
M-5	\$56,250,000	5.06/5.47	38-90/38-134	A2/A/A	March 2034	Floating Rate Subordinate
M-6	\$56,250,000	5.06/5.43	38-90/38-128	A3/A-/A-	March 2034	Floating Rate Subordinate
M-7	\$56,250,000	5.05/5.36	37-90/37-120	Baa1/BBB+/BBB+	March 2034	Floating Rate Subordinate
M-8	\$45,000,000	5.04/5.25	37-90/37-110	Baa2/BBB/BBB	March 2034	Floating Rate Subordinate
M-9	\$56,250,000	5.01/5.06	37-90/37-100	Baa3/BBB-/BBB-	March 2034	Floating Rate Subordinate
<b>Total:</b>	<b>\$4,410,020,000</b>					

- (1) The Class A-1 and Class A-2 Certificates will be backed primarily by the cash flow from the Group I Mortgage Loans (as defined herein). The Class A-3, Class A-4 and Class A-5 Certificates will be backed primarily by the cash flow from the Group II Mortgage Loans (as defined herein). The Class M-1, Class M-2, Class M-3, Class M-4, Class M-5, Class M-6, Class M-7, Class M-8 and Class M-9 Certificates will be backed by the cash flows from the Group I Mortgage Loans and the Group II Mortgage Loans. The principal balance of each Class of Offered Certificates (as defined herein) is subject to a 10% variance.
- (2) The Offered Certificates will be priced to the Clean-up Call. The margin on the Class A-1, Class A-2, Class A-3, Class A-4 and Class A-5 Certificates will double and the margin on the Class M-1, Class M-2, Class M-3, Class M-4, Class M-5, Class M-6, Class M-7, Class M-8 and Class M-9 Certificates will be equal to 1.5x the original margin on the first Distribution Date after the Clean-up Call is exercisable.
- (3) See "Net WAC Rate" herein.
- (4) See "Pricing Prepayment Speed" herein.

**Pricing Prepayment Speed:** The Offered Certificates will be priced based on the following collateral prepayment assumptions:

**FRM Loans:**

115% PPC (100% PPC: 4.00% - 20.00% CPR over 12 months and remaining at 20.00% thereafter).

**ARM Loans:**

27.00% CPR

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#### Overcollateralization

##### Target Amount:

Prior to the Stepdown Date, the “**Overcollateralization Target Amount**” will equal to approximately 2.00% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

On or after the Stepdown Date, the Overcollateralization Target Amount will be equal to the lesser of (a) approximately 2.00% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date and (b) approximately 4.00% of the aggregate principal balance of the Mortgage Loans as of the end of the related due period, subject to a floor equal to 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

Provided, however, if a Trigger Event has occurred on the related Distribution Date, the Overcollateralization Target Amount will be equal to the Overcollateralization Target Amount for the previous Distribution Date.

##### Credit Support:

Initial Credit Enhancement		Target Credit Enhancement After Stepdown Date	
Rating	Percent	Rating	Percent
A	16.25%	A	32.50%
M-1	13.50%	M-1	27.00%
M-2	11.00%	M-2	22.00%
M-3	9.50%	M-3	19.00%
M-4	8.00%	M-4	16.00%
M-5	6.75%	M-5	13.50%
M-6	5.50%	M-6	11.00%
M-7	4.25%	M-7	8.50%
M-8	3.25%	M-8	6.50%
M-9	2.00%	M-9	4.00%

##### Trigger Event:

A “**Trigger Event**” is in effect on any Distribution Date on or after the Stepdown Date, if either (i) the 60+ delinquency percentage exceeds [43.00]% of the current Credit Enhancement Percentage or (ii) cumulative Realized Losses as a percentage of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date are greater than:

Distribution Date	Percentage
March 2007 – February 2008	[3.00]% initially, plus 1/12th of [1.00]% for each month thereafter
March 2008 – February 2009	[4.00]% initially, plus 1/12th of [1.00]% for each month thereafter
March 2009 – February 2010	[5.00]% initially, plus 1/12th of [0.25] % for each month thereafter
March 2010 and thereafter	[5.25]%

## COMPUTATIONAL MATERIALS DISCLAIMER

The attached tables and other statistical analyses (the "Computational Materials") are privileged and intended for use by the addressee only. These Computational Materials have been prepared by Greenwich Capital Markets, Inc. in reliance upon information furnished by the issuer of the securities and its affiliates. These Computational Materials are furnished to you solely by Greenwich Capital Markets, Inc. and not by the issuer of the securities. They may not be provided to any third party other than the addressee's legal, tax, financial and/or accounting advisors for the purposes of evaluating said material.

Numerous assumptions were used in preparing the Computational Materials which may or may not be reflected therein. As such, no assurance can be given as to the Computational Materials' accuracy, appropriateness or completeness in any particular context; nor as to whether the Computational Materials and/or the assumptions upon which they are based reflect present market conditions or future market performance. These Computational Materials should not be construed as either projections or predictions or as legal, tax, financial or accounting advice.

Any weighted average lives, yields and principal payment periods shown in the Computational Materials are based on prepayments assumptions, and changes in such prepayment assumptions may dramatically affect such weighted average lives, yields and principal payment periods. In addition, it is possible that prepayments on the underlying assets will occur at rates slower or faster than the rates shown in the attached Computational Materials. Furthermore, unless otherwise provided, the Computational Materials assume no losses on the underlying assets and no interest shortfall. The specific characteristics of the securities may differ from those shown in the Computational Materials due to differences between the actual underlying assets and the hypothetical underlying assets used in preparing the Computational Materials. The principal amount and designation of any security described in the Computational Materials are subject to change prior to issuance. Neither Greenwich Capital Markets, Inc. nor any of its affiliates makes any representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities.

Although a registration statement (including the Prospectus) relating to the securities discussed in this communication has been filed with the Securities and Exchange Commission and is effective, the final prospectus supplement relating to the securities discussed in this communication has not been filed with Securities and Exchange Commission. This communication shall not constitute an offer to sell or the solicitation of an offer to buy nor shall there be any sale of the securities discussed in this communication in any state in which such offer, solicitation or sale would be unlawful prior to registration or qualification of such securities under the securities laws of any such state. Prospective purchasers are referred to the final prospectus supplement relating to the securities discussed in this communication for definitive Computational Materials and any matter discussed in this communication. Once available, a final prospectus and prospectus supplement may be obtained by contacting the Greenwich Capital Markets, Inc. Trading Desk at (203) 625-6160.

Please be advised that the securities described herein may not be appropriate for all investors. Potential investors must be willing to assume, among other things, market price volatility, prepayment, yield curve and interest rate risks. Investors should make every effort to consider the risks of these securities.

If you have received this communication in error, please notify the sending party immediately by telephone and return the original to such party by mail.

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### EXCESS SPREAD <sup>(1,2)</sup>

Period	FWD 1 Month LIBOR %	FWD 6 Month LIBOR %	STATIC LIBOR (%)	FORWAR		Period	FWD 1 Month LIBOR %	FWD 6 Month LIBOR %	STATIC LIBOR (%)	FORWAR D LIBOR (%)
				D LIBOR (%)	D LIBOR (%)					
1	1.17800	1.30400	3.84807	3.84807	3.84807	47	5.01500	5.19100	4.67779	2.93946
2	1.19400	1.37400	4.80367	4.78748	4.78748	48	5.07200	5.23200	4.67768	2.88171
3	1.23200	1.46300	4.85471	4.80188	4.80188	49	5.12300	5.26500	4.79362	3.18882
4	1.31600	1.56600	4.79699	4.65749	4.65749	50	5.16700	5.29000	4.67747	2.79227
5	1.39300	1.67800	4.84792	4.63772	4.63772	51	5.20300	5.30600	4.73538	3.05688
6	1.48600	1.80100	4.78986	4.47887	4.47887	52	5.23200	5.31400	4.67726	2.84776
7	1.59900	1.93200	4.78617	4.36132	4.36132	53	5.25300	5.31100	4.73517	3.00582
8	1.72200	2.06500	4.83719	4.30620	4.30620	54	5.26500	5.30700	4.67705	2.81025
9	1.84800	2.20200	4.77849	4.10357	4.10357	55	5.26900	5.30800	4.67698	2.80375
10	1.98300	2.34000	4.82953	4.04519	4.04519	56	5.26300	5.31500	4.73490	2.98919
11	2.13000	2.47800	4.77039	3.81256	3.81256	57	5.24700	5.33000	4.67678	2.83657
12	2.26400	2.61600	4.76618	3.67424	3.67424	58	5.22000	5.35400	4.73470	3.04021
13	2.39200	2.75000	4.92819	3.82647	3.82647	59	5.22600	5.39000	4.67657	2.85150
14	2.53300	2.87900	4.75745	3.39680	3.39680	60	5.26900	5.43000	4.67647	2.80711
15	2.66700	3.00500	4.80864	3.36363	3.36363	61	5.31100	5.46900	4.85044	3.32322
16	2.80700	3.12200	4.74827	3.11634	3.11634	62	5.35200	5.50500	4.67628	2.72721
17	2.94900	3.22000	4.79952	3.08332	3.08332	63	5.39000	5.54000	4.73420	2.99363
18	3.05500	3.30300	4.73862	2.86601	2.86601	64	5.42700	5.57400	4.67608	2.77118
19	3.15800	3.38500	4.73361	2.76171	2.76171	65	5.46200	5.60500	4.73401	2.92213
20	3.28000	3.46700	4.78495	2.79117	2.79117	66	5.49600	5.63400	4.67589	2.69867
21	3.35900	3.54500	4.72320	3.19023	3.19023	67	5.52700	5.66100	4.67580	2.66580
22	3.38800	3.62600	4.77461	3.29188	3.29188	68	5.55700	5.68500	4.73373	2.82996
23	3.43800	3.71700	4.71225	3.11064	3.11064	69	5.58400	5.70800	4.67561	2.70576
24	3.54300	3.81400	4.70656	3.00410	3.00410	70	5.61000	5.72800	4.73354	2.87097
25	3.64400	3.90700	4.87282	3.30552	3.30552	71	5.63300	5.74600	4.67543	2.65349
26	3.74300	3.99500	4.69475	2.83337	2.83337	72	5.65400	5.76100	4.67534	2.63013
27	3.83700	4.07800	4.74636	3.42615	3.42615	73	5.67200	5.77400	4.84932	3.19949
28	3.92600	4.15500	4.68243	3.19404	3.19404	74	5.68900	5.78400	4.67517	2.59319
29	4.01100	4.22600	4.73462	3.25419	3.25419	75	5.70300	5.79200	4.73310	2.81909
30	4.09000	4.29100	4.67041	3.02603	3.02603	76	5.71400	5.79700	4.67500	2.61071
31	4.16400	4.35200	4.66416	2.95045	2.95045	77	5.72300	5.79900	4.73293	2.79470
32	4.23100	4.41000	4.71651	3.05080	3.05080	78	5.72900	5.80000	4.67483	2.59002
33	4.29100	4.46500	4.65122	3.26424	3.26424	79	5.73200	5.80300	4.67475	2.58401
34	4.34400	4.52000	4.70363	3.37043	3.37043	80	5.73300	5.80800	4.73268	2.77675
35	4.39600	4.57300	4.63757	3.15452	3.15452	81	5.73100	5.81500	4.67458	2.59236
36	4.45100	4.62700	4.63048	3.09705	3.09705	82	5.72600	5.82600	4.73313	2.79016
37	4.50500	4.68000	4.80266	3.53274	3.53274	83	5.73000	5.83900	4.68018	2.59144
38	4.55800	4.73200	4.63406	2.97432	2.97432	84	5.74600	5.85500	4.68538	2.58226
39	4.61000	4.78300	4.71637	3.30070	3.30070	85	5.76100	5.87000	4.86318	3.17044
40	4.66100	4.83400	4.66863	3.09437	3.09437	86	5.77600	5.88500	4.69619	2.56889
41	4.71100	4.88500	4.73249	3.21741	3.21741	87	5.79100	5.90000	4.75895	2.80672
42	4.76100	4.93700	4.67798	3.00236	3.00236	88	5.80600	5.91600	4.70761	2.60230
43	4.81100	4.99000	4.67823	2.95191	2.95191	89	5.82100	5.93100	4.77030	2.79426
44	4.86000	5.04300	4.73614	3.08079	3.08079	90	5.83600	5.94600	4.71967	2.58880
45	4.91000	5.09500	4.67801	3.04371	3.04371	91	5.85000	5.96100	N/A	2.58342
46	4.95900	5.14500	4.73592	3.17011	3.17011					

(1) Assumes the Pricing Prepayment Speed

(2) Calculated as (a) interest collections on the collateral (net of the trust administrations, master servicing, servicing fees and monthly rebates payable to borrowers), less total interest on the Offered Certificates divided by (b) collateral balance as of the beginning period.

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## BREAKEVEN LOSSES

Class	Moody's	S&P	Fitch	STATIC LIBOR		FORWARD LIBOR	
				CDR BREAK	CUM LOSS	CDR BREAK	CUM LOSS
M-1	Aa1	AA+	AA+	30.406	19.10%	25.744	17.41%
M-2	Aa2	AA	AA	25.149	17.14%	20.681	15.23%
M-3	Aa3	AA-	AA-	22.310	15.94%	17.952	13.89%
M-4	A1	A+	A+	19.652	14.71%	15.406	12.51%
M-5	A2	A	A	17.598	13.67%	13.439	11.35%
M-6	A3	A-	A-	15.659	12.62%	11.597	10.17%
M-7	Baa1	BBB+	BBB+	13.829	11.55%	9.886	9.00%
M-8	Baa2	BBB	BBB	12.403	10.67%	8.681	8.12%
M-9	Baa3	BBB-	BBB-	10.864	9.65%	7.601	7.28%

### Assumptions

35% Loss Severity  
 12 Month Delay  
 Trigger Failing  
 Run to maturity  
 Defaults are in addition to prepayments  
 Run at pricing speed  
 "Break" is CDR that creates the first dollar of principal loss on the related bond

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## Initial Total Mortgage Loans Scheduled Balances as of the Cut-off Date

<b>TOTAL CURRENT BALANCE:</b>	\$4,500,017,469		
<b>NUMBER OF LOANS:</b>	23,274		
<b>AVG CURRENT BALANCE:</b>	\$193,349.55	<b>Minimum</b> \$18,822.97	<b>Maximum</b> \$1,351,425.13
<b>WAVG GROSS COUPON:</b>	6.9834 %	4.5000 %	13.7000 %
<b>WAVG GROSS MARGIN:</b>	5.1725 %	1.2000 %	6.9900 %
<b>WAVG INITIAL RATE CAP:</b>	1.0748 %	1.0000 %	3.0000 %
<b>WAVG SUBSEQUENT RATE CAP:</b>	1.0000 %	1.0000 %	1.0000 %
<b>WAVG MINIMUM RATE:</b>	7.0428 %	4.5000 %	13.2500 %
<b>WAVG MAXIMUM RATE:</b>	13.0503 %	10.5000 %	19.2500 %
<b>WAVG NEXT RESET:</b>	20 months	1 months	59 months
<b>WAVG COMBINED ORIGINAL LTV:</b>	78.64 %	12.90 %	95.00 %
<b>WAVG ORIGINAL TERM:</b>	355 months	120 months	360 months
<b>WAVG REMAINING TERM:</b>	351 months	114 months	359 months
<b>WAVG FICO SCORE:</b>	643	400	818
<b>PREPAYMENT BREAKDOWN (\$):</b>	66.03 % Prepayment Penalty, 33.97 % No Prepayment Penalty		
<b>TOP STATE CONC (\$):</b>	50.31 % California, 7.25 % Texas, 5.71 % Colorado		
<b>MAXIMUM ZIP CODE CONC (\$):</b>	0.45 % 94565		
<b>FIRST PAY DATE:</b>	Jun 01, 2002	Feb 01, 2004	
<b>PAID TO DATE:</b>	Dec 01, 2003	Dec 01, 2004	
<b>NEXT RATE CHANGE DATE:</b>	Mar 01, 2004	Jan 01, 2009	
<b>MATURE DATE:</b>	Aug 01, 2013	Jan 01, 2034	

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<b>PRODUCT:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
2/28 LIBOR	14,833	3,007,444,970.34	66.83
3/27 LIBOR	475	86,725,175.74	1.93
5/25 LIBOR	16	5,016,295.88	0.11
6 Month LIBOR	42	9,546,162.30	0.21
Fixed Rate	7,908	1,391,284,865.13	30.92
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
<b>PREPAYMENT PENALTY:</b>			
No Prepayment Penalty	8,059	1,528,456,139.87	33.97
Prepayment Penalty	15,215	2,971,561,329.52	66.03
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

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PRINCIPAL BALANCE (\$):	Number of Mortgage Loans	Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date
0.01 - 50,000.00	1,144	46,604,097.14	1.04
50,000.01 - 100,000.00	4,326	327,418,028.37	7.28
100,000.01 - 150,000.00	5,045	628,727,991.30	13.97
150,000.01 - 200,000.00	4,047	706,852,928.38	15.71
200,000.01 - 250,000.00	3,023	677,472,579.15	15.05
250,000.01 - 300,000.00	2,055	562,119,341.17	12.49
300,000.01 - 350,000.00	1,286	415,853,965.65	9.24
350,000.01 - 400,000.00	901	337,960,710.54	7.51
400,000.01 - 450,000.00	423	180,216,496.31	4.00
450,000.01 - 500,000.00	335	159,477,320.01	3.54
500,000.01 - 550,000.00	155	81,370,321.70	1.81
550,000.01 - 600,000.00	131	75,784,766.17	1.68
600,000.01 - 650,000.00	112	70,754,669.23	1.57
650,000.01 - 700,000.00	66	44,961,750.53	1.00
700,000.01 - 750,000.00	81	59,065,164.05	1.31
750,000.01 - 800,000.00	45	34,966,456.34	0.78
800,000.01 - 850,000.00	26	21,461,777.45	0.48
850,000.01 - 900,000.00	26	22,823,791.52	0.51
900,000.01 - 950,000.00	16	14,781,781.45	0.33
950,000.01 - 1,000,000.00	28	27,569,117.42	0.61
1,100,000.01 - 1,150,000.00	1	1,126,986.13	0.03
1,250,000.01 - 1,300,000.00	1	1,296,004.25	0.03
1,350,000.01 - 1,400,000.00	1	1,351,425.13	0.03
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

ORIGINAL TERM (months):	Number of Mortgage Loans	Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date
120	11	673,868.47	0.01
180	846	112,694,287.00	2.50
240	66	9,234,388.97	0.21
360	22,351	4,377,414,924.95	97.28
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

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<b>REMAINING TERM (months):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
114 - 120	11	673,868.47	0.01
161 - 170	4	675,294.59	0.02
171 - 180	842	112,018,992.41	2.49
231 - 240	66	9,234,388.97	0.21
331 - 340	1	265,707.44	0.01
341 - 350	54	10,442,656.07	0.23
351 - 359	22,296	4,366,706,561.44	97.04
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

<b>PROPERTY TYPE:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
Single Family	18,321	3,508,247,799.73	77.96
PUD	1,974	422,266,983.97	9.38
2-4 Units	1,554	323,895,635.53	7.20
Condominium	1,349	234,789,830.63	5.22
Townhouse	76	10,817,219.53	0.24
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

<b>OCCUPANCY:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
Primary	20,534	4,173,400,119.20	92.74
Non-owner	2,572	293,727,294.55	6.53
Second Home	168	32,890,055.64	0.73
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

<b>PURPOSE:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
Purchase	10,393	2,057,046,311.53	45.71
Cash Out Refinance	10,517	1,972,070,202.80	43.82
Rate/Term Refinance	2,364	470,900,955.06	10.46
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

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<b>COMBINED ORIGINAL LTV (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
10.01 - 15.00	2	87,964.16	0.00
15.01 - 20.00	11	954,625.26	0.02
20.01 - 25.00	19	1,958,286.21	0.04
25.01 - 30.00	27	3,393,012.60	0.08
30.01 - 35.00	47	5,549,657.97	0.12
35.01 - 40.00	107	15,434,491.36	0.34
40.01 - 45.00	130	21,050,047.02	0.47
45.01 - 50.00	243	40,361,237.30	0.90
50.01 - 55.00	303	50,698,347.53	1.13
55.01 - 60.00	464	86,266,301.07	1.92
60.01 - 65.00	839	161,779,251.28	3.60
65.01 - 70.00	1,195	231,009,456.20	5.13
70.01 - 75.00	1,940	369,669,433.34	8.21
75.01 - 80.00	12,265	2,438,515,404.77	54.19
80.01 - 85.00	2,477	450,885,752.67	10.02
85.01 - 90.00	2,765	546,283,495.59	12.14
90.01 - 95.00	440	76,120,705.06	1.69
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

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STATE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date
Alabama	251	28,690,845.26	0.64
Alaska	94	18,596,123.70	0.41
Arizona	215	35,517,577.52	0.79
Arkansas	142	13,659,553.10	0.30
California	8,987	2,264,007,046.48	50.31
Colorado	1,337	256,979,441.28	5.71
Connecticut	123	30,025,388.60	0.67
Delaware	14	1,908,022.03	0.04
Florida	1,337	191,866,687.56	4.26
Georgia	444	67,980,540.96	1.51
Hawaii	45	16,696,908.41	0.37
Idaho	54	6,408,437.45	0.14
Illinois	1,089	184,948,299.12	4.11
Indiana	157	15,322,424.13	0.34
Iowa	39	5,345,123.93	0.12
Kansas	33	3,454,904.83	0.08
Kentucky	83	7,289,584.10	0.16
Louisiana	149	16,591,928.42	0.37
Maine	6	851,806.19	0.02
Maryland	192	41,052,312.46	0.91
Massachusetts	179	41,764,219.95	0.93
Michigan	447	55,248,691.33	1.23
Minnesota	143	28,664,026.72	0.64
Missouri	236	21,122,212.83	0.47
Montana	147	23,925,059.52	0.53
Nebraska	106	10,197,036.87	0.23
Nevada	144	28,742,150.13	0.64
New Hampshire	32	5,616,948.28	0.12
New Jersey	274	60,322,489.57	1.34
New Mexico	98	15,942,903.60	0.35
New York	515	136,018,154.55	3.02
North Carolina	281	31,459,993.15	0.70
North Dakota	15	1,101,428.14	0.02
Ohio	468	49,144,223.38	1.09
Oklahoma	168	16,329,685.37	0.36
Oregon	526	87,934,034.59	1.95
Pennsylvania	186	25,030,677.27	0.56
Rhode Island	57	9,829,275.88	0.22
South Carolina	71	8,824,262.41	0.20

(Continued on the following page)

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<b>STATE (cont.):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
South Dakota	14	1,689,357.88	0.04
Tennessee	333	29,683,927.40	0.66
Texas	2,471	326,178,335.04	7.25
Utah	318	47,418,184.08	1.05
Vermont	1	146,375.38	0.00
Virginia	178	37,784,838.65	0.84
Washington	890	169,775,052.78	3.77
West Virginia	20	2,480,745.60	0.06
Wisconsin	127	15,779,344.29	0.35
Wyoming	38	4,670,879.22	0.10
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

<b>DOCUMENTATION:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
Full Documentation	11,015	2,045,234,270.99	45.45
Limited Documentation	155	36,176,577.13	0.80
Stated Income Documentation	12,104	2,418,606,621.27	53.75
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

<b>LIEN:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
First Lien	23,274	4,500,017,469.39	100.00
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

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<b>CREDIT GRADE:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
A	20,154	4,054,282,337.57	90.09
B	2271	336,032,261.26	7.47
C	619	83,192,056.84	1.85
D	230	26,510,814.72	0.59
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

<b>FICO:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
Not Available	17	1,847,771.41	0.04
351 - 400	1	437,031.49	0.01
401 - 450	4	755,052.05	0.02
451 - 500	658	102,521,555.25	2.28
501 - 550	2,985	458,425,733.26	10.19
551 - 600	2,637	492,274,752.04	10.94
601 - 650	5,791	1,138,300,957.52	25.30
651 - 700	7,329	1,497,653,204.76	33.28
701 - 750	2,921	610,087,578.27	13.56
751 - 800	906	192,622,847.11	4.28
801 - 818	25	5,090,986.23	0.11
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

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<b>GROSS COUPON (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
4.500 - 5.000	99	20,457,706.00	0.45
5.001 - 6.000	3,396	836,564,226.52	18.59
6.001 - 7.000	9,225	2,021,524,908.16	44.92
7.001 - 8.000	5,365	946,085,629.44	21.02
8.001 - 9.000	2,445	364,238,111.73	8.09
9.001 - 10.000	1,553	202,378,273.51	4.50
10.001 - 11.000	822	81,686,474.19	1.82
11.001 - 12.000	306	23,541,256.50	0.52
12.001 - 13.000	59	3,326,603.74	0.07
13.001 - 14.000	4	214,279.60	0.00
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

<b>MAXIMUM RATE (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
10.001 - 11.000	42	10,189,938.84	0.33
11.001 - 12.000	2,135	552,283,665.87	17.77
12.001 - 13.000	6,028	1,375,591,894.84	44.25
13.001 - 14.000	3,355	631,437,181.91	20.31
14.001 - 15.000	1,671	276,052,644.20	8.88
15.001 - 16.000	1,237	173,833,171.40	5.59
16.001 - 17.000	636	68,519,495.43	2.20
17.001 - 18.000	222	18,499,918.17	0.60
18.001 - 19.000	39	2,281,541.34	0.07
19.001 - 20.000	1	43,152.26	0.00
<b>Total</b>	<b>15,366</b>	<b>3,108,732,604.26</b>	<b>100.00</b>

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<b>MINIMUM RATE (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
4.001 - 5.000	42	10,189,938.84	0.33
5.001 - 6.000	2,142	554,798,619.27	17.85
6.001 - 7.000	6,094	1,388,177,555.42	44.65
7.001 - 8.000	3,298	620,188,410.48	19.95
8.001 - 9.000	1,663	273,375,561.43	8.79
9.001 - 10.000	1,232	173,042,698.11	5.57
10.001 - 11.000	636	68,434,236.15	2.20
11.001 - 12.000	219	18,200,890.96	0.59
12.001 - 13.000	39	2,281,541.34	0.07
13.001 - 14.000	1	43,152.26	0.00
<b>Total</b>	<b>15,366</b>	<b>3,108,732,604.26</b>	<b>100.00</b>

<b>GROSS MARGIN (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
1.000 - 1.500	1	159,012.23	0.01
3.501 - 4.000	7	797,227.20	0.03
4.001 - 4.500	1,852	440,025,869.41	14.15
4.501 - 5.000	8,664	1,837,569,447.46	59.11
5.001 - 5.500	30	5,011,884.05	0.16
5.501 - 6.000	3,206	580,762,060.69	18.68
6.001 - 6.500	493	59,973,924.67	1.93
6.501 - 7.000	1,113	184,433,178.55	5.93
<b>Total</b>	<b>15,366</b>	<b>3,108,732,604.26</b>	<b>100.00</b>

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NEXT RATE CHANGE DATE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date
03/01/04 - 03/31/04	5	1,170,480.01	0.04
04/01/04 - 04/30/04	12	3,663,195.06	0.12
05/01/04 - 05/31/04	6	1,338,129.01	0.04
06/01/04 - 06/30/04	13	2,604,056.50	0.08
07/01/04 - 07/31/04	5	558,778.69	0.02
08/01/04 - 08/31/04	3	522,678.19	0.02
10/01/04 - 10/31/04	2	160,834.80	0.01
11/01/04 - 11/30/04	6	1,445,702.58	0.05
12/01/04 - 12/31/04	5	1,124,111.20	0.04
01/01/05 - 01/31/05	3	802,192.17	0.03
02/01/05 - 02/28/05	1	236,674.95	0.01
03/01/05 - 03/31/05	6	1,433,731.28	0.05
04/01/05 - 04/30/05	17	3,038,567.37	0.10
05/01/05 - 05/31/05	34	6,948,203.09	0.22
06/01/05 - 06/30/05	18	3,745,129.13	0.12
07/01/05 - 07/31/05	763	159,914,148.64	5.14
08/01/05 - 08/31/05	2,647	551,832,370.26	17.75
09/01/05 - 09/30/05	2,650	551,819,830.75	17.75
10/01/05 - 10/31/05	2,143	433,404,540.76	13.94
11/01/05 - 11/30/05	2,484	507,133,411.99	16.31
12/01/05 - 12/31/05	2,619	506,468,122.24	16.29
01/01/06 - 01/31/06	1,434	277,684,240.88	8.93
05/01/06 - 05/31/06	2	358,147.36	0.01
07/01/06 - 07/31/06	16	2,774,720.48	0.09
08/01/06 - 08/31/06	77	14,139,687.00	0.45
09/01/06 - 09/30/06	96	16,564,882.08	0.53
10/01/06 - 10/31/06	78	16,841,400.79	0.54
11/01/06 - 11/30/06	81	14,838,071.00	0.48
12/01/06 - 12/31/06	80	13,916,990.35	0.45
01/01/07 - 01/31/07	44	7,233,279.77	0.23
07/01/08 - 07/31/08	1	626,460.32	0.02
08/01/08 - 08/31/08	4	875,944.66	0.03
09/01/08 - 09/30/08	4	1,098,910.48	0.04
10/01/08 - 10/31/08	1	277,628.07	0.01
11/01/08 - 11/30/08	1	159,505.87	0.01
12/01/08 - 12/31/08	4	1,789,009.21	0.06
01/01/09 - 01/31/09	1	188,837.27	0.01
<b>Total</b>	<b>15,366</b>	<b>3,108,732,604.26</b>	<b>100.00</b>

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<b>INITIAL RATE CAP (%) (ARMs):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
1.000	14,753	2,991,534,494.95	96.23
2.000	9	1,893,453.82	0.06
3.000	604	115,304,655.49	3.71
<b>Total</b>	<b>15,366</b>	<b>3,108,732,604.26</b>	<b>100.00</b>

<b>SUBSEQUENT RATE CAP (%) (ARMs):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
1.000	15,366	3,108,732,604.26	100.00
<b>Total</b>	<b>15,366</b>	<b>3,108,732,604.26</b>	<b>100.00</b>

**Long Beach Mortgage Loan Trust  
2004-1**

**Marketing Materials**

**Long Beach Mortgage**  
Specialty Home Loans

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**Washington Mutual**

**\$4,410,020,000 (Approximate)**

**Long Beach Mortgage Company**  
Seller and Master Servicer

**✻ RBS Greenwich Capital**  
Lead Underwriter

**WaMu Capital Corp.**  
Co-Underwriter

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**Preliminary Term Sheet**

**Date Prepared: January 12, 2004**

**\$4,410,020,000 (Approximate)  
Long Beach Mortgage Loan Trust 2004-1**

Class <sup>(1,2,3)</sup>	Principal Amount (\$)	WAL Call/Mat <sup>(2)</sup>	Pymt Window (Mths) Call/Mat <sup>(2)</sup>	Expected Rating (Moody's/S&P/Fitch)	Assumed Final Distribution	Certificate Type
A-1	\$2,150,700,000	Not Offered Hereby		Aaa/AAA/AAA	March 2034	Floating Rate Senior
A-2	\$291,620,000	Not Offered Hereby		Aaa/AAA/AAA	March 2034	Floating Rate Senior Mezz
A-3	\$1,000,000,000	2.61/2.84	1-90/1-199	Aaa/AAA/AAA	March 2034	Floating Rate Senior
A-4	\$194,000,000	1.10/1.10	1-27/1-27	Aaa/AAA/AAA	March 2034	Floating Rate Senior
A-5	\$132,450,000	4.83/5.37	27-90/27-199	Aaa/AAA/AAA	March 2034	Floating Rate Senior
M-1	\$123,750,000	5.12/5.64	40-90/40-161	Aa1/AA+/AA+	March 2034	Floating Rate Subordinate
M-2	\$112,500,000	5.09/5.59	39-90/39-153	Aa2/AA/AA	March 2034	Floating Rate Subordinate
M-3	\$67,500,000	5.08/5.55	39-90/39-146	Aa3/AA-/AA-	March 2034	Floating Rate Subordinate
M-4	\$67,500,000	5.07/5.52	38-90/38-140	A1/A+/A+	March 2034	Floating Rate Subordinate
M-5	\$56,250,000	5.06/5.47	38-90/38-134	A2/A/A	March 2034	Floating Rate Subordinate
M-6	\$56,250,000	5.06/5.43	38-90/38-128	A3/A-/A-	March 2034	Floating Rate Subordinate
M-7	\$56,250,000	5.05/5.36	37-90/37-120	Baa1/BBB+/BBB+	March 2034	Floating Rate Subordinate
M-8	\$45,000,000	5.04/5.25	37-90/37-110	Baa2/BBB/BBB	March 2034	Floating Rate Subordinate
M-9	\$56,250,000	5.01/5.06	37-90/37-100	Baa3/BBB-/BBB-	March 2034	Floating Rate Subordinate
<b>Total:</b>	<b>\$4,410,020,000</b>					

- (1) The Class A-1 and Class A-2 Certificates will be backed primarily by the cash flow from the Group I Mortgage Loans (as defined herein). The Class A-3, Class A-4 and Class A-5 Certificates will be backed primarily by the cash flow from the Group II Mortgage Loans (as defined herein). The Class M-1, Class M-2, Class M-3, Class M-4, Class M-5, Class M-6, Class M-7, Class M-8 and Class M-9 Certificates will be backed by the cash flows from the Group I Mortgage Loans and the Group II Mortgage Loans. The principal balance of each Class of Offered Certificates (as defined herein) is subject to a 10% variance.
- (2) The Offered Certificates will be priced to the Clean-up Call. The margin on the Class A-1, Class A-2, Class A-3, Class A-4 and Class A-5 Certificates will double and the margin on the Class M-1, Class M-2, Class M-3, Class M-4, Class M-5, Class M-6, Class M-7, Class M-8 and Class M-9 Certificates will be equal to 1.5x the original margin on the first Distribution Date after the Clean-up Call is exercisable.
- (3) See "Net WAC Rate" herein.
- (4) See "Pricing Prepayment Speed" herein.

**Depositor:** Long Beach Securities Corp.

**Seller and Master Servicer:** Long Beach Mortgage Company.

**Sub-Servicer:** Washington Mutual Bank, FA.

**Lead Underwriter:** Greenwich Capital Markets, Inc. ("RBS Greenwich Capital").

**Co-Underwriter:** WaMu Capital Corp.

**Trustee:** Deutsche Bank National Trust Company.

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- Offered Certificates:** The Class A-1, Class A-2, Class A-3, Class A-4 and Class A-5 Certificates are collectively referred to herein as the “**Senior Certificates**.” The Class M-1, Class M-2, Class M-3, Class M-4, Class M-5, Class M-6, Class M-7, Class M-8 and Class M-9 Certificates are collectively referred to herein as the “**Subordinate Certificates**.” The Senior Certificates and the Subordinate Certificates are collectively referred to herein as the “**Offered Certificates**.” The Class A-1 and Class A-2 Certificates are also referred to herein as the “**Group I Certificates**” and the Class A-3, Class A-4 and Class A-5 Certificates are also referred to herein as the “**Group II Certificates**.”
- Federal Tax Status:** It is anticipated that the Offered Certificates generally will represent ownership of REMIC regular interests for tax purposes.
- Registration:** The Offered Certificates will be available in book-entry form through DTC and only upon request through Clearstream, Luxembourg and the Euroclear System.
- Cut-off Date:** February 1, 2004.
- Expected Pricing Date:** On or about the week of January 12, 2004.
- Expected Closing Date:** On or about February 5, 2004.
- Distribution Date:** The 25th day of each month (or if not a business day, the next succeeding business day) commencing in March 2004.
- Accrued Interest:** The price to be paid by investors for the Offered Certificates will not include accrued interest (settling flat).
- Interest Accrual Period:** The interest accrual period for each Distribution Date with respect to the Offered Certificates will be the period beginning with the previous Distribution Date (or, in the case of the first Distribution Date, the Closing Date) and ending on the day prior to such Distribution Date (on an actual/360 basis).
- ERISA Eligibility:** The Offered Certificates are expected to be ERISA eligible.
- SMMEA Eligibility:** The Senior Certificates and the Class M-1 Certificates are expected to constitute “mortgage related securities” for purposes of SMMEA. The Class M-2, Class M-3, Class M-4, Class M-5, Class M-6, Class M-7, Class M-8 and Class M-9 Certificates are not expected to constitute “mortgage related securities” for purposes of SMMEA.
- Clean-up Call:** The terms of the transaction will allow for a clean-up call of the Mortgage Loans and the retirement of the Offered Certificates (the “**Clean-up Call**”), which may be exercised once the aggregate principal balance of the Mortgage Loans and any REO properties is less than or equal to 10% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

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**Pricing Prepayment Speed:** The Offered Certificates will be priced based on the following collateral prepayment assumptions:

**FRM Loans:**

115% PPC (100% PPC: 4.00% - 20.00% CPR over 12 months and remaining at 20.00% thereafter).

**ARM Loans:**

27.00% CPR

**Mortgage Loans:**

The Mortgage Loans will consist of a pool of fixed-rate and adjustable-rate, fully-amortizing, one-to-four-family, first lien residential mortgage loans. The description of the Mortgage Loans is on the basis of their scheduled principal balances as of the Cut-off Date. As of February 1, 2004, the mortgage pool will consist of the Mortgage Loans with an aggregate scheduled principal balance of approximately \$4,500,017,469, of which: (i) approximately \$2,916,195,867 consist of a pool of conforming balance, first lien, fixed-rate and adjustable-rate mortgage loans (the "**Group I Mortgage Loans**") and (ii) approximately \$1,583,821,602 consist of a pool of conforming and non-conforming balance, first lien, fixed-rate and adjustable-rate mortgage loans (the "**Group II Mortgage Loans**") and together with the Group I Mortgage Loans, the "**Mortgage Loans**"). See the attached collateral descriptions for additional information on the Mortgage Loans.

**Pass-Through Rate:**

The "**Pass-Through Rate**" on each Class of Offered Certificates for any Distribution Date (other than the first Distribution Date) will be a per annum rate equal to the lesser of (i) the related Formula Rate and (ii) the related Net WAC Rate.

**Formula Rate:**

The "**Formula Rate**" on each Class of Offered Certificates is a per annum rate equal to the lesser of (i) One Month LIBOR plus the margin for such Class and (ii) the related Maximum Cap.

**Adjusted Net Mortgage Rate:**

The "**Adjusted Net Mortgage Rate**" for each Mortgage Loan is equal to the loan rate less the sum of (i) the servicing fee rate and (ii) the trustee fee rate.

**Adjusted Net Maximum Mortgage Rate:**

The "**Adjusted Net Maximum Mortgage Rate**" for each Mortgage Loan is equal to the maximum loan rate (or the loan rate in the case of any fixed rate Mortgage Loan) less the sum of (i) the servicing fee rate and (ii) the trustee fee rate.

**Group I Net WAC Rate:**

The "**Group I Net WAC Rate**" for the Group I Certificates for any Distribution Date (other than the first Distribution Date) will be a per annum rate equal to the weighted average of the Adjusted Net Mortgage Rates of the Group I Mortgage Loans (adjusted to an effective rate reflecting the accrual of interest on an actual/360 basis).

**Group II Net WAC Rate:**

The "**Group II Net WAC Rate**" for the Group II Certificates for any Distribution Date (other than the first Distribution Date) will be a per annum rate equal to the weighted average of the Adjusted Net Mortgage Rates of the Group II Mortgage Loans (adjusted to an effective rate reflecting the accrual of interest on an actual/360 basis).

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**Subordinate Net WAC Rate:** The “**Subordinate Net WAC Rate**” for the Subordinate Certificates for any Distribution Date (other than the first Distribution Date) will be a per annum rate equal to the weighted average of the Adjusted Net Mortgage Rates of the Mortgage Loans, weighted in proportion to the results of subtracting from the aggregate principal balance of the each loan group, the current aggregate principal balance of the related classes Senior Certificates (adjusted to an effective rate reflecting the accrual of interest on an actual/360 basis).

**Group I Maximum Cap:** The “**Group I Maximum Cap**” for the Group I Certificates will be a per annum rate equal to the weighted average of the Adjusted Net Maximum Mortgage Rates of the Group I Mortgage Loans (adjusted to an effective rate reflecting the accrual of interest on an actual/360 basis).

**Group II Maximum Cap:** The “**Group II Maximum Cap**” for the Group II Certificates will be a per annum rate equal to the weighted average of the Adjusted Net Maximum Mortgage Rates of the Group II Mortgage Loans (adjusted to an effective rate reflecting the accrual of interest on an actual/360 basis).

**Subordinate Maximum Cap:** The “**Subordinate Maximum Cap**” for the Subordinate Certificates will be a per annum rate equal to the weighted average of the Adjusted Net Maximum Mortgage Rates of the Mortgage Loans, weighted in proportion to the results of subtracting from the aggregate principal balance of the each loan group, the current aggregate principal balance of the related classes of Senior Certificates (adjusted to an effective rate reflecting the accrual of interest on an actual/360 basis).

#### **Net WAC Rate**

**Carryover Amount:** If on any Distribution Date the Pass-Through Rate for any Class of Offered Certificates is limited by the related Net WAC Rate, the “**Net WAC Rate Carryover Amount**” for such Class is equal to the sum of (i) the excess of (a) the amount of interest that would have accrued on such class based on the related Formula Rate over (b) the amount of interest actually accrued on such class based on the related Net WAC Rate and (ii) the unpaid portion of any Net WAC Rate Carryover Amount from the prior Distribution Date together with accrued interest thereon at the related Formula Rate. Any Net WAC Rate Carryover Amount will be paid on such Distribution Date or future Distribution Dates to the extent of funds available.

#### **Yield Maintenance Agreement:**

On the Closing Date, Long Beach will assign to the Trustee, or the Trustee will directly enter into, a “**Yield Maintenance Agreement**” to make payments in respect of any Net WAC Rate Carryover Amounts on the Offered Certificates as described herein. On each Distribution Date, the counterparty to the Yield Maintenance Agreement will be obligated to make a payment to the trust equal to the product of (a) the excess, if any, of (i) One Month LIBOR, subject to a maximum of [9.25%] over (ii) the strike price for such Distribution Date specified on the Yield Maintenance Agreement Schedule herein, accrued during the related Interest Accrual Period for the Offered Certificates and (b) the notional balance for such Distribution Date specified on the Yield Maintenance Agreement Schedule herein, adjusted to an effective rate reflecting the accrual of interest on an actual/360 basis. The Yield Maintenance Agreement will terminate after the Distribution Date in [October 2007].

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**Credit Enhancement:**

Consists of the following:

- 1) Excess Cashflow;
- 2) Overcollateralized Amount; and
- 3) Subordination.

**Excess Cashflow:**

The “**Excess Cashflow**” for any Distribution Date will be equal to the available funds remaining after payment of priorities 1) and 2) under “Priority of Distributions.”

**Overcollateralized Amount:**

The “**Overcollateralized Amount**” for any Distribution Date is equal to the excess of the aggregate principal balance of the Mortgage Loans on the last day of the related due period (after giving effect to scheduled payments of principal due during the related Due Period, to the extent received or advanced, and unscheduled collections of principal received during the related prepayment period) over the sum of the aggregate principal balance of the Offered Certificates and the aggregate principal balance of the Class P Certificates (assuming that 100% of the aggregate principal remittance amount is applied as a principal payment on such Distribution Date). On the Closing Date, the Overcollateralized Amount will be fully funded at approximately 2.00% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date. To the extent the Overcollateralized Amount is reduced below the Overcollateralization Target Amount, Excess Cashflow will be distributed to the Offered Certificates as described below to build the Overcollateralized Amount until the Overcollateralization Target Amount is reached.

**Overcollateralization Target Amount:**

Prior to the Stepdown Date, the “**Overcollateralization Target Amount**” will equal to approximately 2.00% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

On or after the Stepdown Date, the Overcollateralization Target Amount will be equal to the lesser of (a) approximately 2.00% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date and (b) approximately 4.00% of the aggregate principal balance of the Mortgage Loans as of the end of the related due period, subject to a floor equal to 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date.

Provided, however, if a Trigger Event has occurred on the related Distribution Date, the Overcollateralization Target Amount will be equal to the Overcollateralization Target Amount for the previous Distribution Date.

**Stepdown Date:**

The earlier to occur of

- (i) the Distribution Date on which the principal balance of the Senior Certificates has been reduced to zero; and
- (ii) the later to occur of
  - (x) the Distribution Date occurring in March 2007 and
  - (y) the first Distribution Date on which the Credit Enhancement Percentage is greater than or equal to 32.50%.

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**Credit Enhancement Percentage:**

The “**Credit Enhancement Percentage**” for a Distribution Date is a percentage equal to (i) the sum of (a) the aggregate principal balance of the Subordinate Certificates and (b) the Overcollateralized Amount divided by (ii) the aggregate principal balance of the Mortgage Loans as of the end of the related due period.

**Trigger Event:**

A “**Trigger Event**” is in effect on any Distribution Date on or after the Stepdown Date, if either (i) the 60+ delinquency percentage exceeds [43.00]% of the current Credit Enhancement Percentage or (ii) cumulative Realized Losses as a percentage of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date are greater than:

Distribution Date	Percentage
March 2007 – February 2008	[3.00]% initially, plus 1/12th of [1.00]% for each month thereafter
March 2008 – February 2009	[4.00]% initially, plus 1/12th of [1.00]% for each month thereafter
March 2009 – February 2010	[5.00]% initially, plus 1/12th of [0.25] % for each month thereafter
March 2010 and thereafter	[5.25]%

**Realized Losses:**

If a Mortgage Loan becomes a liquidated loan, the net liquidation proceeds relating thereto may be less than the principal balance on such Mortgage Loan. The amount of such insufficiency is a “**Realized Loss**.” Realized Losses on the Mortgage Loans will, in effect, be absorbed first by the reduction of Excess Cashflow and second by the reduction of the Overcollateralized Amount. Following the reduction of the Overcollateralized Amount to zero, all remaining Realized Losses will be allocated in reverse sequential order, first to the Class M-9 Certificates, then to the Class M-8 Certificates, then to the Class M-7 Certificates, then to the Class M-6 Certificates, then to the Class M-5 Certificates, then to the Class M-4 Certificates, then to the Class M-3 Certificates, then to the Class M-2 Certificates and then to the Class M-1 Certificates.

In the event that the aggregate certificate principal balance of the Subordinate Certificates has been reduced to zero, all remaining Realized Losses will be allocated to the Senior Certificates based on the related loan group. Any such losses on the Group I Mortgage Loans will be allocated first to the Class A-2 Certificates and thereafter to the Class A-1 Certificates. Any such losses on the Group II Mortgage Loans will be allocated to the Group II Certificates *pro rata* based on the aggregate outstanding principal balance.

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**Priority of  
Distributions:**

Available funds from the Mortgage Loans will be distributed as follows:

- 1) Interest funds, as follows: first, servicing fees and trustee fees, second, monthly interest plus any previously unpaid interest to the Senior Certificates, generally from the related loan group, *pro rata*, based on their respective entitlements, third, monthly interest to the Class M-1 Certificates, fourth, monthly interest to the Class M-2 Certificates, fifth, monthly interest to the Class M-3 Certificates, sixth, monthly interest to the Class M-4 Certificates, seventh, monthly interest to the Class M-5 Certificates, eighth, monthly interest to the Class M-6 Certificates, ninth, monthly interest to the Class M-7 Certificates, tenth, monthly interest to the Class M-8 Certificates, and eleventh, monthly interest to the Class M-9 Certificates.
- 2) Principal funds, as follows in the amounts described under "Principal Paydown:" monthly principal to the Senior Certificates, generally based on the principal collected from the related loan group, then monthly principal to the Class M-1 Certificates, then monthly principal to the Class M-2 Certificates, then monthly principal to the Class M-3 Certificates, then monthly principal to the Class M-4 Certificates, then monthly principal to the Class M-5 Certificates, then monthly principal to the Class M-6 Certificates, then monthly principal to the Class M-7 Certificates, then monthly principal to the Class M-8 Certificates and lastly, month principal to the Class M-9 Certificates.
- 3) Excess Cashflow as follows: as principal to the Offered Certificates to replenish or maintain the Overcollateralized Amount as described under "Principal Paydown," then any previously unpaid interest on the Senior Certificates, *pro rata*, based on their respective entitlements, then any unpaid applied Realized Loss amount to the Senior Certificates, *pro rata*, based on their respective unpaid applied Realized Losses, then any previously unpaid interest to the Class M-1 Certificates, then any unpaid applied Realized Loss amount to the Class M-1 Certificates, then any previously unpaid interest to the Class M-2 Certificates, then any unpaid applied Realized Loss amount to the Class M-2 Certificates, then any previously unpaid interest to the Class M-3 Certificates, then any unpaid applied Realized Loss amount to the Class M-3 Certificates, then any previously unpaid interest to the Class M-4 Certificates, then any unpaid applied Realized Loss amount to the Class M-4 Certificates, then any previously unpaid interest to the Class M-5 Certificates, then, any unpaid applied Realized Loss amount to the Class M-5 Certificates, then any previously unpaid interest to the Class M-6 Certificates, then, any unpaid applied Realized Loss amount to the Class M-6 Certificates, then any previously unpaid interest to the Class M-7 Certificates, then, any unpaid applied Realized Loss amount to the Class M-7 Certificates, then any previously unpaid interest to the Class M-8 Certificates, then, any unpaid applied Realized Loss amount to the Class M-8 Certificates, then any previously unpaid interest to the Class M-9 Certificates and lastly, any unpaid applied Realized Loss amount to the Class M-9 Certificates.
- 4) Any proceeds from the Yield Maintenance Agreement will be distributed to pay any related Net WAC Rate Carryover Amount with respect to the Offered Certificates *pro rata* based on aggregate certificate principal balance.

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#### *Priority of*

#### *Distributions (Continued):*

- 5) Any remaining Excess Cashflow will be distributed to pay any related Net WAC Rate Carryover Amount remaining unpaid after distributions in (4) above as follows: first to the Senior Certificates, pro rata, based on the aggregate certificate principal balance then to the Class M-1 Certificates, then to the Class M-2 Certificates, then to the Class M-3 Certificates, then to the Class M-4 Certificates, then to the Class M-5 Certificates, then to the Class M-6 Certificates, then to the Class M-7 Certificates, then to the Class M-8 Certificates and lastly to the Class M-9 Certificates.
- 6) Any remaining Excess Cashflow to the holders of the non-offered classes of certificates as further described in the pooling agreement.

#### *Principal Paydown:*

Any amounts distributable in regards to principal with respect to the Group I Certificates will be distributed among the Class A-1 and Class A-2 Certificates, *pro rata*, based on the aggregate outstanding certificate principal balance. Any amounts distributable in regards to principal with respect to the Group II Certificates will be distributed among (i) the Class A-3 Certificates and (ii) the Class A-4 and Class A-5 Certificates, *pro rata*, based on the aggregate outstanding certificate principal balance. Any amounts distributable in regards to principal with respect to the Class A-4 and Class A-5 Certificates will be distributed to the Class A-4 Certificates, until the certificate principal balance thereof has been reduced to zero and then to the Class A-5 Certificates, until the certificate principal balance thereof has been reduced to zero.

- 1) Prior to the Stepdown Date or if a Trigger Event is in effect, 100% of principal will be paid to the Senior Certificates, generally based on principal collected from the related loan group, provided, however if the Senior Certificates have been retired, principal will be applied sequentially in the following order of priority: i) the Class M-1 Certificates, ii) the Class M-2 Certificates, iii) the Class M-3 Certificates, iv) the Class M-4 Certificates, v) the Class M-5 Certificates, vi) the Class M-6 Certificates, vii) the Class M-7 Certificates, viii) the Class M-8 Certificates and ix) the Class M-9 Certificates.
- 2) On or after the Stepdown Date and if a Trigger Event is not in effect, all the Offered Certificates will be entitled to receive payments of principal in the following amounts and order of priority: first, to the Senior Certificates, generally based on the principal collected from the related loan group, such that the Senior Certificates will have at least 32.50% credit enhancement, second, to the Class M-1 Certificates such that the Class M-1 Certificates will have at least 27.00% credit enhancement, third, to the Class M-2 Certificates such that the Class M-2 Certificates will have at least 22.00% credit enhancement, fourth, to the Class M-3 Certificates such that the Class M-3 Certificates will have at least 19.00% credit enhancement, fifth to the Class M-4 Certificates such that the Class M-4 Certificates will have at least 16.00% credit enhancement, sixth, to the Class M-5 Certificates such that the Class M-5 Certificates will have at least 13.50% credit enhancement, seventh, to the Class M-6 Certificates such that the Class M-6 Certificates will have at least 11.00% credit enhancement, eighth, to the Class M-7 Certificates such that the Class M-7 Certificates will have at least 8.50% credit enhancement, ninth, to the Class M-8 Certificates such that the Class M-8 Certificates will have at least 6.50% credit enhancement and tenth, to the Class M-9 Certificates such that the Class M-9 Certificates will have at least 4.00% credit enhancement (subject, in each case, to any overcollateralization floors).

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## Weighted Average Life Tables

### Class A-1 To Call

FRM Prepay Speed ARM Prepay Speed	85% PPC 18% CPR	100% PPC 22% CPR	115% PPC 27% CPR	130% PPC 32% CPR	145% PPC 36% CPR
WAL (yr)	3.90	3.24	2.67	2.23	1.92
MDUR (yr)	3.68	3.09	2.56	2.15	1.86
First Prin Pay	03/25/04	03/25/04	03/25/04	03/25/04	03/25/04
Last Prin Pay	01/25/15	03/25/13	08/25/11	06/25/10	09/25/09

### Class A-1 To Maturity

FRM Prepay Speed ARM Prepay Speed	85% PPC 18% CPR	100% PPC 22% CPR	115% PPC 27% CPR	130% PPC 32% CPR	145% PPC 36% CPR
WAL (yr)	4.22	3.52	2.91	2.44	2.11
MDUR (yr)	3.94	3.32	2.77	2.33	2.03
First Prin Pay	03/25/04	03/25/04	03/25/04	03/25/04	03/25/04
Last Prin Pay	01/25/27	12/25/23	12/25/20	08/25/18	01/25/17

### Class A-2 To Call

FRM Prepay Speed ARM Prepay Speed	85% PPC 18% CPR	100% PPC 22% CPR	115% PPC 27% CPR	130% PPC 32% CPR	145% PPC 36% CPR
WAL (yr)	3.90	3.24	2.67	2.23	1.92
MDUR (yr)	3.67	3.08	2.56	2.15	1.86
First Prin Pay	03/25/04	03/25/04	03/25/04	03/25/04	03/25/04
Last Prin Pay	01/25/15	03/25/13	08/25/11	06/25/10	09/25/09

### Class A-2 To Maturity

FRM Prepay Speed ARM Prepay Speed	85% PPC 18% CPR	100% PPC 22% CPR	115% PPC 27% CPR	130% PPC 32% CPR	145% PPC 36% CPR
WAL (yr)	4.22	3.52	2.91	2.44	2.11
MDUR (yr)	3.93	3.31	2.76	2.33	2.02
First Prin Pay	03/25/04	03/25/04	03/25/04	03/25/04	03/25/04
Last Prin Pay	01/25/27	12/25/23	12/25/20	08/25/18	01/25/17

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## Weighted Average Life Tables

### Class A-3 To Call

FRM Prepay Speed	85% PPC	100% PPC	115% PPC	130% PPC	145% PPC
ARM Prepay Speed	18% CPR	22% CPR	27% CPR	32% CPR	36% CPR
WAL (yr)	3.87	3.20	2.61	2.17	1.86
MDUR (yr)	3.65	3.05	2.51	2.09	1.80
First Prin Pay	03/25/04	03/25/04	03/25/04	03/25/04	03/25/04
Last Prin Pay	01/25/15	03/25/13	08/25/11	06/25/10	09/25/09

### Class A-3 To Maturity

FRM Prepay Speed	85% PPC	100% PPC	115% PPC	130% PPC	145% PPC
ARM Prepay Speed	18% CPR	22% CPR	27% CPR	32% CPR	36% CPR
WAL (yr)	4.18	3.47	2.84	2.35	2.02
MDUR (yr)	3.91	3.27	2.70	2.26	1.95
First Prin Pay	03/25/04	03/25/04	03/25/04	03/25/04	03/25/04
Last Prin Pay	12/25/26	10/25/23	09/25/20	04/25/18	08/25/16

### Class A-4 To Call

FRM Prepay Speed	85% PPC	100% PPC	115% PPC	130% PPC	145% PPC
ARM Prepay Speed	18% CPR	22% CPR	27% CPR	32% CPR	36% CPR
WAL (yr)	1.60	1.33	1.10	0.94	0.83
MDUR (yr)	1.57	1.31	1.08	0.92	0.82
First Prin Pay	03/25/04	03/25/04	03/25/04	03/25/04	03/25/04
Last Prin Pay	07/25/07	11/25/06	05/25/06	01/25/06	10/25/05

### Class A-4 To Maturity

FRM Prepay Speed	85% PPC	100% PPC	115% PPC	130% PPC	145% PPC
ARM Prepay Speed	18% CPR	22% CPR	27% CPR	32% CPR	36% CPR
WAL (yr)	1.60	1.33	1.10	0.94	0.83
MDUR (yr)	1.57	1.31	1.08	0.92	0.82
First Prin Pay	03/25/04	03/25/04	03/25/04	03/25/04	03/25/04
Last Prin Pay	07/25/07	11/25/06	05/25/06	01/25/06	10/25/05

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## Weighted Average Life Tables

### Class A-5 To Call

FRM Prepay Speed	85% PPC	100% PPC	115% PPC	130% PPC	145% PPC
ARM Prepay Speed	18% CPR	22% CPR	27% CPR	32% CPR	36% CPR
WAL (yr)	7.19	5.94	4.83	3.96	3.36
MDUR (yr)	6.68	5.58	4.58	3.79	3.23
First Prin Pay	07/25/07	11/25/06	05/25/06	01/25/06	10/25/05
Last Prin Pay	01/25/15	03/25/13	08/25/11	06/25/10	09/25/09

### Class A-5 To Maturity

FRM Prepay Speed	85% PPC	100% PPC	115% PPC	130% PPC	145% PPC
ARM Prepay Speed	18% CPR	22% CPR	27% CPR	32% CPR	36% CPR
WAL (yr)	7.96	6.59	5.37	4.42	3.76
MDUR (yr)	7.30	6.12	5.05	4.19	3.58
First Prin Pay	07/25/07	11/25/06	05/25/06	01/25/06	10/25/05
Last Prin Pay	12/25/26	10/25/23	09/25/20	04/25/18	08/25/16

### Class M-1 To Call

FRM Prepay Speed	85% PPC	100% PPC	115% PPC	130% PPC	145% PPC
ARM Prepay Speed	18% CPR	22% CPR	27% CPR	32% CPR	36% CPR
WAL (yr)	7.24	6.02	5.12	4.63	4.47
MDUR (yr)	6.68	5.62	4.83	4.40	4.25
First Prin Pay	07/25/07	03/25/07	06/25/07	09/25/07	12/25/07
Last Prin Pay	01/25/15	03/25/13	08/25/11	06/25/10	09/25/09

### Class M-1 To Maturity

FRM Prepay Speed	85% PPC	100% PPC	115% PPC	130% PPC	145% PPC
ARM Prepay Speed	18% CPR	22% CPR	27% CPR	32% CPR	36% CPR
WAL (yr)	7.96	6.63	5.64	5.09	4.86
MDUR (yr)	7.24	6.12	5.27	4.79	4.60
First Prin Pay	07/25/07	03/25/07	06/25/07	09/25/07	12/25/07
Last Prin Pay	12/25/22	02/25/20	07/25/17	08/25/15	04/25/14

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## Weighted Average Life Tables

### Class M-2 To Call

FRM Prepay Speed	85% PPC	100% PPC	115% PPC	130% PPC	145% PPC
ARM Prepay Speed	18% CPR	22% CPR	27% CPR	32% CPR	36% CPR
WAL (yr)	7.24	6.01	5.09	4.56	4.32
MDUR (yr)	6.65	5.59	4.79	4.32	4.11
First Prin Pay	07/25/07	03/25/07	05/25/07	07/25/07	09/25/07
Last Prin Pay	01/25/15	03/25/13	08/25/11	06/25/10	09/25/09

### Class M-2 To Maturity

FRM Prepay Speed	85% PPC	100% PPC	115% PPC	130% PPC	145% PPC
ARM Prepay Speed	18% CPR	22% CPR	27% CPR	32% CPR	36% CPR
WAL (yr)	7.93	6.60	5.59	4.99	4.70
MDUR (yr)	7.18	6.07	5.21	4.69	4.44
First Prin Pay	07/25/07	03/25/07	05/25/07	07/25/07	09/25/07
Last Prin Pay	03/25/22	05/25/19	11/25/16	01/25/15	09/25/13

### Class M-3 To Call

FRM Prepay Speed	85% PPC	100% PPC	115% PPC	130% PPC	145% PPC
ARM Prepay Speed	18% CPR	22% CPR	27% CPR	32% CPR	36% CPR
WAL (yr)	7.24	6.01	5.08	4.52	4.24
MDUR (yr)	6.60	5.56	4.75	4.26	4.01
First Prin Pay	07/25/07	03/25/07	05/25/07	06/25/07	08/25/07
Last Prin Pay	01/25/15	03/25/13	08/25/11	06/25/10	09/25/09

### Class M-3 To Maturity

FRM Prepay Speed	85% PPC	100% PPC	115% PPC	130% PPC	145% PPC
ARM Prepay Speed	18% CPR	22% CPR	27% CPR	32% CPR	36% CPR
WAL (yr)	7.90	6.57	5.55	4.93	4.60
MDUR (yr)	7.11	6.01	5.14	4.61	4.32
First Prin Pay	07/25/07	03/25/07	05/25/07	06/25/07	08/25/07
Last Prin Pay	05/25/21	08/25/18	04/25/16	06/25/14	03/25/13

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## Weighted Average Life Tables

### Class M-4 To Call

FRM Prepay Speed	85% PPC	100% PPC	115% PPC	130% PPC	145% PPC
ARM Prepay Speed	18% CPR	22% CPR	27% CPR	32% CPR	36% CPR
WAL (yr)	7.24	6.01	5.07	4.49	4.19
MDUR (yr)	6.50	5.49	4.69	4.19	3.93
First Prin Pay	07/25/07	03/25/07	04/25/07	06/25/07	07/25/07
Last Prin Pay	01/25/15	03/25/13	08/25/11	06/25/10	09/25/09

### Class M-4 To Maturity

FRM Prepay Speed	85% PPC	100% PPC	115% PPC	130% PPC	145% PPC
ARM Prepay Speed	18% CPR	22% CPR	27% CPR	32% CPR	36% CPR
WAL (yr)	7.86	6.54	5.52	4.87	4.53
MDUR (yr)	6.96	5.90	5.05	4.51	4.22
First Prin Pay	07/25/07	03/25/07	04/25/07	06/25/07	07/25/07
Last Prin Pay	10/25/20	02/25/18	10/25/15	02/25/14	11/25/12

### Class M-5 To Call

FRM Prepay Speed	85% PPC	100% PPC	115% PPC	130% PPC	145% PPC
ARM Prepay Speed	18% CPR	22% CPR	27% CPR	32% CPR	36% CPR
WAL (yr)	7.24	6.01	5.06	4.46	4.15
MDUR (yr)	6.45	5.45	4.65	4.15	3.87
First Prin Pay	07/25/07	03/25/07	04/25/07	05/25/07	06/25/07
Last Prin Pay	01/25/15	03/25/13	08/25/11	06/25/10	09/25/09

### Class M-5 To Maturity

FRM Prepay Speed	85% PPC	100% PPC	115% PPC	130% PPC	145% PPC
ARM Prepay Speed	18% CPR	22% CPR	27% CPR	32% CPR	36% CPR
WAL (yr)	7.82	6.50	5.47	4.82	4.46
MDUR (yr)	6.86	5.82	4.98	4.44	4.14
First Prin Pay	07/25/07	03/25/07	04/25/07	05/25/07	06/25/07
Last Prin Pay	02/25/20	07/25/17	04/25/15	08/25/13	06/25/12

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## Weighted Average Life Tables

### Class M-6 To Call

FRM Prepay Speed	85% PPC	100% PPC	115% PPC	130% PPC	145% PPC
ARM Prepay Speed	18% CPR	22% CPR	27% CPR	32% CPR	36% CPR
WAL (yr)	7.24	6.01	5.06	4.45	4.12
MDUR (yr)	6.39	5.41	4.62	4.11	3.83
First Prin Pay	07/25/07	03/25/07	04/25/07	05/25/07	05/25/07
Last Prin Pay	01/25/15	03/25/13	08/25/11	06/25/10	09/25/09

### Class M-6 To Maturity

FRM Prepay Speed	85% PPC	100% PPC	115% PPC	130% PPC	145% PPC
ARM Prepay Speed	18% CPR	22% CPR	27% CPR	32% CPR	36% CPR
WAL (yr)	7.76	6.45	5.43	4.77	4.39
MDUR (yr)	6.76	5.73	4.91	4.37	4.06
First Prin Pay	07/25/07	03/25/07	04/25/07	05/25/07	05/25/07
Last Prin Pay	05/25/19	11/25/16	10/25/14	02/25/13	01/25/12

### Class M-7 To Call

FRM Prepay Speed	85% PPC	100% PPC	115% PPC	130% PPC	145% PPC
ARM Prepay Speed	18% CPR	22% CPR	27% CPR	32% CPR	36% CPR
WAL (yr)	7.24	6.01	5.05	4.42	4.09
MDUR (yr)	6.33	5.37	4.58	4.06	3.78
First Prin Pay	07/25/07	03/25/07	03/25/07	04/25/07	05/25/07
Last Prin Pay	01/25/15	03/25/13	08/25/11	06/25/10	09/25/09

### Class M-7 To Maturity

FRM Prepay Speed	85% PPC	100% PPC	115% PPC	130% PPC	145% PPC
ARM Prepay Speed	18% CPR	22% CPR	27% CPR	32% CPR	36% CPR
WAL (yr)	7.67	6.37	5.36	4.69	4.32
MDUR (yr)	6.63	5.63	4.82	4.28	3.97
First Prin Pay	07/25/07	03/25/07	03/25/07	04/25/07	05/25/07
Last Prin Pay	06/25/18	02/25/16	02/25/14	08/25/12	07/25/11

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## Weighted Average Life Tables

### Class M-8 To Call

FRM Prepay Speed	85% PPC	100% PPC	115% PPC	130% PPC	145% PPC
ARM Prepay Speed	18% CPR	22% CPR	27% CPR	32% CPR	36% CPR
WAL (yr)	7.24	6.01	5.04	4.42	4.05
MDUR (yr)	6.28	5.33	4.54	4.04	3.73
First Prin Pay	07/25/07	03/25/07	03/25/07	04/25/07	04/25/07
Last Prin Pay	01/25/15	03/25/13	08/25/11	06/25/10	09/25/09

### Class M-8 To Maturity

FRM Prepay Speed	85% PPC	100% PPC	115% PPC	130% PPC	145% PPC
ARM Prepay Speed	18% CPR	22% CPR	27% CPR	32% CPR	36% CPR
WAL (yr)	7.53	6.26	5.25	4.60	4.21
MDUR (yr)	6.48	5.51	4.70	4.18	3.86
First Prin Pay	07/25/07	03/25/07	03/25/07	04/25/07	04/25/07
Last Prin Pay	05/25/17	03/25/15	04/25/13	11/25/11	12/25/10

### Class M-9 To Call

FRM Prepay Speed	85% PPC	100% PPC	115% PPC	130% PPC	145% PPC
ARM Prepay Speed	18% CPR	22% CPR	27% CPR	32% CPR	36% CPR
WAL (yr)	7.20	5.98	5.01	4.38	4.02
MDUR (yr)	5.86	5.02	4.31	3.84	3.57
First Prin Pay	07/25/07	03/25/07	03/25/07	03/25/07	03/25/07
Last Prin Pay	01/25/15	03/25/13	08/25/11	06/25/10	09/25/09

### Class M-9 To Maturity

FRM Prepay Speed	85% PPC	100% PPC	115% PPC	130% PPC	145% PPC
ARM Prepay Speed	18% CPR	22% CPR	27% CPR	32% CPR	36% CPR
WAL (yr)	7.26	6.03	5.06	4.42	4.05
MDUR (yr)	5.90	5.05	4.35	3.87	3.59
First Prin Pay	07/25/07	03/25/07	03/25/07	03/25/07	03/25/07
Last Prin Pay	03/25/16	03/25/14	06/25/12	03/25/11	04/25/10

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<b>Yield Maintenance Agreement Schedule and Strike Rates</b>							
<b>Period</b>	<b>Notional Schedule</b>	<b>Cap Strike (%)</b>	<b>Cap Ceiling (%)</b>	<b>Period</b>	<b>Notional Schedule</b>	<b>Cap Strike (%)</b>	<b>Cap Ceiling (%)</b>
1	\$4,410,020,000	3.96945%	9.25000%	24	\$2,433,248,662	6.90622%	9.25000%
2	\$4,310,724,851	6.27377%	9.25000%	25	\$2,369,267,237	7.64515%	9.25000%
3	\$4,211,641,601	6.48373%	9.25000%	26	\$2,306,899,956	6.93606%	9.25000%
4	\$4,112,753,073	6.27415%	9.25000%	27	\$2,246,116,872	7.76325%	9.25000%
5	\$4,014,053,884	6.48352%	9.25000%	28	\$2,187,057,981	7.51872%	9.25000%
6	\$3,915,550,219	6.27417%	9.25000%	29	\$2,129,486,388	7.76813%	9.25000%
7	\$3,817,259,283	6.27400%	9.25000%	30	\$2,073,362,802	7.51589%	9.25000%
8	\$3,719,211,306	6.48301%	9.25000%	31	\$2,018,650,798	7.51419%	9.25000%
9	\$3,622,413,071	6.27503%	9.25000%	32	\$1,965,314,921	7.79647%	9.25000%
10	\$3,528,062,944	6.48406%	9.25000%	33	\$1,913,328,933	8.16710%	9.25000%
11	\$3,436,100,915	6.27535%	9.25000%	34	\$1,862,807,176	8.44556%	9.25000%
12	\$3,346,467,121	6.27531%	9.25000%	35	\$1,813,554,221	8.17113%	9.25000%
13	\$3,259,102,520	6.94758%	9.25000%	36	\$1,765,536,576	8.16867%	9.25000%
14	\$3,173,949,707	6.27513%	9.25000%	37	\$1,718,723,262	9.04111%	9.25000%
15	\$3,090,952,746	6.48548%	9.25000%	38	\$1,692,561,089	8.19519%	9.25000%
16	\$3,010,057,561	6.27614%	9.25000%	39	\$1,649,852,264	9.06949%	9.25000%
17	\$2,931,210,563	6.48581%	9.25000%	40	\$1,608,319,125	8.78153%	9.25000%
18	\$2,854,360,125	6.27655%	9.25000%	41	\$1,567,826,494	9.07088%	9.25000%
19	\$2,779,455,641	6.27647%	9.25000%	42	\$1,528,347,243	8.77502%	9.25000%
20	\$2,706,447,890	6.51869%	9.25000%	43	\$1,489,856,056	8.77177%	9.25000%
21	\$2,635,303,369	6.90074%	9.25000%	44	\$1,452,328,250	9.09318%	9.25000%
22	\$2,566,221,986	7.13776%	9.25000%	45	\$0	0.00000%	0.00000%
23	\$2,498,885,952	6.90710%	9.25000%				

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### Effective Available Funds Rate Schedule

Period	Net WAC Rate <sup>(1,2,3)</sup>	Period	Net WAC Rate <sup>(1,2,3)</sup>	Period	Net WAC Rate <sup>(1,2,3)</sup>
1	3.96945%	32	9.25000%	63	10.25054%
2	9.25000%	33	9.25000%	64	9.91540%
3	9.25000%	34	9.25000%	65	10.24130%
4	9.25000%	35	9.25000%	66	9.90647%
5	9.25000%	36	9.25000%	67	9.90208%
6	9.25000%	37	9.25000%	68	10.22764%
7	9.25000%	38	9.25000%	69	9.89407%
8	9.25000%	39	9.25000%	70	10.21929%
9	9.25000%	40	9.25000%	71	9.88520%
10	9.25000%	41	9.25000%	72	9.88078%
11	9.25000%	42	9.25000%	73	10.93463%
12	9.25000%	43	9.25000%	74	9.87212%
13	9.25000%	44	9.25000%	75	10.19746%
14	9.25000%	45	9.37648%	76	9.86411%
15	9.25000%	46	9.69304%	77	10.18839%
16	9.25000%	47	9.37644%	78	9.85535%
17	9.25000%	48	9.37253%	79	9.85098%
18	9.25000%	49	10.01473%	80	10.17484%
19	9.25000%	50	9.39578%	81	9.84227%
20	9.25000%	51	10.29451%	82	10.16586%
21	9.25000%	52	9.96561%	83	9.83359%
22	9.25000%	53	10.29311%	84	9.82927%
23	9.25000%	54	9.95655%	85	10.87763%
24	9.25000%	55	9.95225%	86	9.82065%
25	9.25000%	56	10.27959%	87	10.14356%
26	9.25000%	57	9.94591%	88	9.81206%
27	9.25000%	58	10.27277%	89	10.13471%
28	9.25000%	59	9.93689%	90	9.80351%
29	9.25000%	60	9.93239%	91	9.79926%
30	9.25000%	61	10.99167%		
31	9.25000%	62	9.92356%		

(1). One Month LIBOR and Six Month LIBOR increased to 20%.

(2). Includes proceeds from the Yield Maintenance Agreement.

(3). Adjusted to actual/360.

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### EXCESS SPREAD <sup>(1,2)</sup>

Period	FWD 1 Month LIBOR %	FWD 6 Month LIBOR %	STATIC LIBOR (%)	FORWARD LIBOR (%)	Period	FWD 1 Month LIBOR %	FWD 6 Month LIBOR %	STATIC LIBOR (%)	FORWARD LIBOR (%)
1	1.17800	1.30400	3.83360	3.83360	47	5.01500	5.19100	4.67779	2.93946
2	1.19400	1.37400	4.80367	4.78748	48	5.07200	5.23200	4.67768	2.88171
3	1.23200	1.46300	4.85471	4.80188	49	5.12300	5.26500	4.79362	3.18882
4	1.31600	1.56600	4.79699	4.65749	50	5.16700	5.29000	4.67747	2.79227
5	1.39300	1.67800	4.84792	4.63772	51	5.20300	5.30600	4.73538	3.05688
6	1.48600	1.80100	4.78986	4.47887	52	5.23200	5.31400	4.67726	2.84776
7	1.59900	1.93200	4.78617	4.36132	53	5.25300	5.31100	4.73517	3.00582
8	1.72200	2.06500	4.83719	4.30620	54	5.26500	5.30700	4.67705	2.81025
9	1.84800	2.20200	4.77849	4.10357	55	5.26900	5.30800	4.67698	2.80375
10	1.98300	2.34000	4.82953	4.04519	56	5.26300	5.31500	4.73490	2.98919
11	2.13000	2.47800	4.77039	3.81256	57	5.24700	5.33000	4.67678	2.83657
12	2.26400	2.61600	4.76618	3.67424	58	5.22000	5.35400	4.73470	3.04021
13	2.39200	2.75000	4.92819	3.82647	59	5.22600	5.39000	4.67657	2.85150
14	2.53300	2.87900	4.75745	3.39680	60	5.26900	5.43000	4.67647	2.80711
15	2.66700	3.00500	4.80864	3.36363	61	5.31100	5.46900	4.85044	3.32322
16	2.80700	3.12200	4.74827	3.11634	62	5.35200	5.50500	4.67628	2.72721
17	2.94900	3.22000	4.79952	3.08332	63	5.39000	5.54000	4.73420	2.99363
18	3.05500	3.30300	4.73862	2.86601	64	5.42700	5.57400	4.67608	2.77118
19	3.15800	3.38500	4.73361	2.76171	65	5.46200	5.60500	4.73401	2.92213
20	3.28000	3.46700	4.78495	2.79117	66	5.49600	5.63400	4.67589	2.69867
21	3.35900	3.54500	4.72320	3.19023	67	5.52700	5.66100	4.67580	2.66580
22	3.38800	3.62600	4.77461	3.29188	68	5.55700	5.68500	4.73373	2.82996
23	3.43800	3.71700	4.71225	3.11064	69	5.58400	5.70800	4.67561	2.70576
24	3.54300	3.81400	4.70656	3.00410	70	5.61000	5.72800	4.73354	2.87097
25	3.64400	3.90700	4.87282	3.30552	71	5.63300	5.74600	4.67543	2.65349
26	3.74300	3.99500	4.69475	2.83337	72	5.65400	5.76100	4.67534	2.63013
27	3.83700	4.07800	4.74636	3.42615	73	5.67200	5.77400	4.84932	3.19949
28	3.92600	4.15500	4.68243	3.19404	74	5.68900	5.78400	4.67517	2.59319
29	4.01100	4.22600	4.73462	3.25419	75	5.70300	5.79200	4.73310	2.81909
30	4.09000	4.29100	4.67041	3.02603	76	5.71400	5.79700	4.67500	2.61071
31	4.16400	4.35200	4.66416	2.95045	77	5.72300	5.79900	4.73293	2.79470
32	4.23100	4.41000	4.71651	3.05080	78	5.72900	5.80000	4.67483	2.59002
33	4.29100	4.46500	4.65122	3.26424	79	5.73200	5.80300	4.67475	2.58401
34	4.34400	4.52000	4.70363	3.37043	80	5.73300	5.80800	4.73268	2.77675
35	4.39600	4.57300	4.63757	3.15452	81	5.73100	5.81500	4.67458	2.59236
36	4.45100	4.62700	4.63048	3.09705	82	5.72600	5.82600	4.73313	2.79016
37	4.50500	4.68000	4.80266	3.53274	83	5.73000	5.83900	4.68018	2.59144
38	4.55800	4.73200	4.63406	2.97432	84	5.74600	5.85500	4.68538	2.58226
39	4.61000	4.78300	4.71637	3.30070	85	5.76100	5.87000	4.86318	3.17044
40	4.66100	4.83400	4.66863	3.09437	86	5.77600	5.88500	4.69619	2.56889
41	4.71100	4.88500	4.73249	3.21741	87	5.79100	5.90000	4.75895	2.80672
42	4.76100	4.93700	4.67798	3.00236	88	5.80600	5.91600	4.70761	2.60230
43	4.81100	4.99000	4.67823	2.95191	89	5.82100	5.93100	4.77030	2.79426
44	4.86000	5.04300	4.73614	3.08079	90	5.83600	5.94600	4.71967	2.58880
45	4.91000	5.09500	4.67801	3.04371	91	5.85000	5.96100	N/A	2.58342
46	4.95900	5.14500	4.73592	3.17011					

(1) Assumes the Pricing Prepayment Speed

(2) Calculated as (a) interest collections on the collateral (net of the trust administrations, master servicing, servicing fees and monthly rebates payable to borrowers), less total interest on the Offered Certificates divided by (b) collateral balance as of the beginning period, such amount multiplied by 12.

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## BREAKEVEN LOSSES

Class	Moody's	S&P	Fitch	STATIC LIBOR		FORWARD LIBOR	
				CDR BREAK	CUM LOSS	CDR BREAK	CUM LOSS
M-1	Aa1	AA+	AA+	30.406	19.10%	25.744	17.41%
M-2	Aa2	AA	AA	25.149	17.14%	20.681	15.23%
M-3	Aa3	AA-	AA-	22.310	15.94%	17.952	13.89%
M-4	A1	A+	A+	19.652	14.71%	15.406	12.51%
M-5	A2	A	A	17.598	13.67%	13.439	11.35%
M-6	A3	A-	A-	15.659	12.62%	11.597	10.17%
M-7	Baa1	BBB+	BBB+	13.829	11.55%	9.886	9.00%
M-8	Baa2	BBB	BBB	12.403	10.67%	8.681	8.12%
M-9	Baa3	BBB-	BBB-	10.864	9.65%	7.601	7.28%

### Assumptions

35% Loss Severity  
 12 Month Delay  
 Trigger Failing  
 Run to maturity  
 Defaults are in addition to prepayments  
 Run at pricing speed  
 "Break" is CDR that creates the first dollar of principal loss on the related bond

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## Initial Total Mortgage Loans Scheduled Balances as of the Cut-off Date

**TOTAL CURRENT BALANCE:** \$4,500,017,469  
**NUMBER OF LOANS:** 23,274

		Minimum	Maximum
<b>AVG CURRENT BALANCE:</b>	\$193,349.55	\$18,822.97	\$1,351,425.13
<b>WAVG GROSS COUPON:</b>	6.9834 %	4.5000 %	13.7000 %
<b>WAVG GROSS MARGIN:</b>	5.1725 %	1.2000 %	6.9900 %
<b>WAVG INITIAL RATE CAP:</b>	1.0748 %	1.0000 %	3.0000 %
<b>WAVG SUBSEQUENT RATE CAP:</b>	1.0000 %	1.0000 %	1.0000 %
<b>WAVG MINIMUM RATE:</b>	7.0428 %	4.5000 %	13.2500 %
<b>WAVG MAXIMUM RATE:</b>	13.0503 %	10.5000 %	19.2500 %
<b>WAVG NEXT RESET:</b>	20 months	1 months	59 months
<b>WAVG COMBINED ORIGINAL LTV:</b>	78.64 %	12.90 %	95.00 %
<b>WAVG ORIGINAL TERM:</b>	355 months	120 months	360 months
<b>WAVG REMAINING TERM:</b>	351 months	114 months	359 months
<b>WAVG FICO SCORE:</b>	643	400	818
<b>PREPAYMENT BREAKDOWN (\$):</b>	66.03 % Prepayment Penalty, 33.97 % No Prepayment Penalty		
<b>TOP STATE CONC (\$):</b>	50.31 % California, 7.25 % Texas, 5.71 % Colorado		
<b>MAXIMUM ZIP CODE CONC (\$):</b>	0.45 % 94565		
<b>FIRST PAY DATE:</b>	Jun 01, 2002	Feb 01, 2004	
<b>PAID TO DATE:</b>	Dec 01, 2003	Dec 01, 2004	
<b>NEXT RATE CHANGE DATE:</b>	Mar 01, 2004	Jan 01, 2009	
<b>MATURE DATE:</b>	Aug 01, 2013	Jan 01, 2034	

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<b>PRODUCT:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
2/28 LIBOR	14,833	3,007,444,970.34	66.83
3/27 LIBOR	475	86,725,175.74	1.93
5/25 LIBOR	16	5,016,295.88	0.11
6 Month LIBOR	42	9,546,162.30	0.21
Fixed Rate	7,908	1,391,284,865.13	30.92
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
<b>PREPAYMENT PENALTY:</b>			
No Prepayment Penalty	8,059	1,528,456,139.87	33.97
Prepayment Penalty	15,215	2,971,561,329.52	66.03
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

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<b>PRINCIPAL BALANCE (\$):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
0.01 - 50,000.00	1,144	46,604,097.14	1.04
50,000.01 - 100,000.00	4,326	327,418,028.37	7.28
100,000.01 - 150,000.00	5,045	628,727,991.30	13.97
150,000.01 - 200,000.00	4,047	706,852,928.38	15.71
200,000.01 - 250,000.00	3,023	677,472,579.15	15.05
250,000.01 - 300,000.00	2,055	562,119,341.17	12.49
300,000.01 - 350,000.00	1,286	415,853,965.65	9.24
350,000.01 - 400,000.00	901	337,960,710.54	7.51
400,000.01 - 450,000.00	423	180,216,496.31	4.00
450,000.01 - 500,000.00	335	159,477,320.01	3.54
500,000.01 - 550,000.00	155	81,370,321.70	1.81
550,000.01 - 600,000.00	131	75,784,766.17	1.68
600,000.01 - 650,000.00	112	70,754,669.23	1.57
650,000.01 - 700,000.00	66	44,961,750.53	1.00
700,000.01 - 750,000.00	81	59,065,164.05	1.31
750,000.01 - 800,000.00	45	34,966,456.34	0.78
800,000.01 - 850,000.00	26	21,461,777.45	0.48
850,000.01 - 900,000.00	26	22,823,791.52	0.51
900,000.01 - 950,000.00	16	14,781,781.45	0.33
950,000.01 - 1,000,000.00	28	27,569,117.42	0.61
1,100,000.01 - 1,150,000.00	1	1,126,986.13	0.03
1,250,000.01 - 1,300,000.00	1	1,296,004.25	0.03
1,350,000.01 - 1,400,000.00	1	1,351,425.13	0.03
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

<b>ORIGINAL TERM (months):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
120	11	673,868.47	0.01
180	846	112,694,287.00	2.50
240	66	9,234,388.97	0.21
360	22,351	4,377,414,924.95	97.28
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

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<b>REMAINING TERM (months):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
114 - 120	11	673,868.47	0.01
161 - 170	4	675,294.59	0.02
171 - 180	842	112,018,992.41	2.49
231 - 240	66	9,234,388.97	0.21
331 - 340	1	265,707.44	0.01
341 - 350	54	10,442,656.07	0.23
351 - 359	22,296	4,366,706,561.44	97.04
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

<b>PROPERTY TYPE:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
Single Family	18,321	3,508,247,799.73	77.96
PUD	1,974	422,266,983.97	9.38
2-4 Units	1,554	323,895,635.53	7.20
Condominium	1,349	234,789,830.63	5.22
Townhouse	76	10,817,219.53	0.24
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

<b>OCCUPANCY:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
Primary	20,534	4,173,400,119.20	92.74
Non-owner	2,572	293,727,294.55	6.53
Second Home	168	32,890,055.64	0.73
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

<b>PURPOSE:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
Purchase	10,393	2,057,046,311.53	45.71
Cash Out Refinance	10,517	1,972,070,202.80	43.82
Rate/Term Refinance	2,364	470,900,955.06	10.46
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

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<b>COMBINED ORIGINAL LTV (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
10.01 - 15.00	2	87,964.16	0.00
15.01 - 20.00	11	954,625.26	0.02
20.01 - 25.00	19	1,958,286.21	0.04
25.01 - 30.00	27	3,393,012.60	0.08
30.01 - 35.00	47	5,549,657.97	0.12
35.01 - 40.00	107	15,434,491.36	0.34
40.01 - 45.00	130	21,050,047.02	0.47
45.01 - 50.00	243	40,361,237.30	0.90
50.01 - 55.00	303	50,698,347.53	1.13
55.01 - 60.00	464	86,266,301.07	1.92
60.01 - 65.00	839	161,779,251.28	3.60
65.01 - 70.00	1,195	231,009,456.20	5.13
70.01 - 75.00	1,940	369,669,433.34	8.21
75.01 - 80.00	12,265	2,438,515,404.77	54.19
80.01 - 85.00	2,477	450,885,752.67	10.02
85.01 - 90.00	2,765	546,283,495.59	12.14
90.01 - 95.00	440	76,120,705.06	1.69
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

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STATE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date
Alabama	251	28,690,845.26	0.64
Alaska	94	18,596,123.70	0.41
Arizona	215	35,517,577.52	0.79
Arkansas	142	13,659,553.10	0.30
California	8,987	2,264,007,046.48	50.31
Colorado	1,337	256,979,441.28	5.71
Connecticut	123	30,025,388.60	0.67
Delaware	14	1,908,022.03	0.04
Florida	1,337	191,866,687.56	4.26
Georgia	444	67,980,540.96	1.51
Hawaii	45	16,696,908.41	0.37
Idaho	54	6,408,437.45	0.14
Illinois	1,089	184,948,299.12	4.11
Indiana	157	15,322,424.13	0.34
Iowa	39	5,345,123.93	0.12
Kansas	33	3,454,904.83	0.08
Kentucky	83	7,289,584.10	0.16
Louisiana	149	16,591,928.42	0.37
Maine	6	851,806.19	0.02
Maryland	192	41,052,312.46	0.91
Massachusetts	179	41,764,219.95	0.93
Michigan	447	55,248,691.33	1.23
Minnesota	143	28,664,026.72	0.64
Missouri	236	21,122,212.83	0.47
Montana	147	23,925,059.52	0.53
Nebraska	106	10,197,036.87	0.23
Nevada	144	28,742,150.13	0.64
New Hampshire	32	5,616,948.28	0.12
New Jersey	274	60,322,489.57	1.34
New Mexico	98	15,942,903.60	0.35
New York	515	136,018,154.55	3.02
North Carolina	281	31,459,993.15	0.70
North Dakota	15	1,101,428.14	0.02
Ohio	468	49,144,223.38	1.09
Oklahoma	168	16,329,685.37	0.36
Oregon	526	87,934,034.59	1.95
Pennsylvania	186	25,030,677.27	0.56
Rhode Island	57	9,829,275.88	0.22
South Carolina	71	8,824,262.41	0.20

(Continued on the following page)

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<b>STATE (cont.):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
South Dakota	14	1,689,357.88	0.04
Tennessee	333	29,683,927.40	0.66
Texas	2,471	326,178,335.04	7.25
Utah	318	47,418,184.08	1.05
Vermont	1	146,375.38	0.00
Virginia	178	37,784,838.65	0.84
Washington	890	169,775,052.78	3.77
West Virginia	20	2,480,745.60	0.06
Wisconsin	127	15,779,344.29	0.35
Wyoming	38	4,670,879.22	0.10
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
<b>DOCUMENTATION:</b>			
Full Documentation	11,015	2,045,234,270.99	45.45
Limited Documentation	155	36,176,577.13	0.80
Stated Income Documentation	12,104	2,418,606,621.27	53.75
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
<b>LIEN:</b>			
First Lien	23,274	4,500,017,469.39	100.00
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

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<b>CREDIT GRADE:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
A	20,154	4,054,282,337.57	90.09
B	2271	336,032,261.26	7.47
C	619	83,192,056.84	1.85
D	230	26,510,814.72	0.59
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

<b>FICO:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
Not Available	17	1,847,771.41	0.04
351 - 400	1	437,031.49	0.01
401 - 450	4	755,052.05	0.02
451 - 500	658	102,521,555.25	2.28
501 - 550	2,985	458,425,733.26	10.19
551 - 600	2,637	492,274,752.04	10.94
601 - 650	5,791	1,138,300,957.52	25.30
651 - 700	7,329	1,497,653,204.76	33.28
701 - 750	2,921	610,087,578.27	13.56
751 - 800	906	192,622,847.11	4.28
801 - 818	25	5,090,986.23	0.11
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

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<b>GROSS COUPON (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
4.500 - 5.000	99	20,457,706.00	0.45
5.001 - 6.000	3,396	836,564,226.52	18.59
6.001 - 7.000	9,225	2,021,524,908.16	44.92
7.001 - 8.000	5,365	946,085,629.44	21.02
8.001 - 9.000	2,445	364,238,111.73	8.09
9.001 - 10.000	1,553	202,378,273.51	4.50
10.001 - 11.000	822	81,686,474.19	1.82
11.001 - 12.000	306	23,541,256.50	0.52
12.001 - 13.000	59	3,326,603.74	0.07
13.001 - 14.000	4	214,279.60	0.00
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

<b>MAXIMUM RATE (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
10.001 - 11.000	42	10,189,938.84	0.33
11.001 - 12.000	2,135	552,283,665.87	17.77
12.001 - 13.000	6,028	1,375,591,894.84	44.25
13.001 - 14.000	3,355	631,437,181.91	20.31
14.001 - 15.000	1,671	276,052,644.20	8.88
15.001 - 16.000	1,237	173,833,171.40	5.59
16.001 - 17.000	636	68,519,495.43	2.20
17.001 - 18.000	222	18,499,918.17	0.60
18.001 - 19.000	39	2,281,541.34	0.07
19.001 - 20.000	1	43,152.26	0.00
<b>Total</b>	<b>15,366</b>	<b>3,108,732,604.26</b>	<b>100.00</b>

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<b>MINIMUM RATE (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
4.001 - 5.000	42	10,189,938.84	0.33
5.001 - 6.000	2,142	554,798,619.27	17.85
6.001 - 7.000	6,094	1,388,177,555.42	44.65
7.001 - 8.000	3,298	620,188,410.48	19.95
8.001 - 9.000	1,663	273,375,561.43	8.79
9.001 - 10.000	1,232	173,042,698.11	5.57
10.001 - 11.000	636	68,434,236.15	2.20
11.001 - 12.000	219	18,200,890.96	0.59
12.001 - 13.000	39	2,281,541.34	0.07
13.001 - 14.000	1	43,152.26	0.00
<b>Total</b>	<b>15,366</b>	<b>3,108,732,604.26</b>	<b>100.00</b>

<b>GROSS MARGIN (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
1.000 - 1.500	1	159,012.23	0.01
3.501 - 4.000	7	797,227.20	0.03
4.001 - 4.500	1,852	440,025,869.41	14.15
4.501 - 5.000	8,664	1,837,569,447.46	59.11
5.001 - 5.500	30	5,011,884.05	0.16
5.501 - 6.000	3,206	580,762,060.69	18.68
6.001 - 6.500	493	59,973,924.67	1.93
6.501 - 7.000	1,113	184,433,178.55	5.93
<b>Total</b>	<b>15,366</b>	<b>3,108,732,604.26</b>	<b>100.00</b>

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NEXT RATE CHANGE DATE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date
03/01/04 - 03/31/04	5	1,170,480.01	0.04
04/01/04 - 04/30/04	12	3,663,195.06	0.12
05/01/04 - 05/31/04	6	1,338,129.01	0.04
06/01/04 - 06/30/04	13	2,604,056.50	0.08
07/01/04 - 07/31/04	5	558,778.69	0.02
08/01/04 - 08/31/04	3	522,678.19	0.02
10/01/04 - 10/31/04	2	160,834.80	0.01
11/01/04 - 11/30/04	6	1,445,702.58	0.05
12/01/04 - 12/31/04	5	1,124,111.20	0.04
01/01/05 - 01/31/05	3	802,192.17	0.03
02/01/05 - 02/28/05	1	236,674.95	0.01
03/01/05 - 03/31/05	6	1,433,731.28	0.05
04/01/05 - 04/30/05	17	3,038,567.37	0.10
05/01/05 - 05/31/05	34	6,948,203.09	0.22
06/01/05 - 06/30/05	18	3,745,129.13	0.12
07/01/05 - 07/31/05	763	159,914,148.64	5.14
08/01/05 - 08/31/05	2,647	551,832,370.26	17.75
09/01/05 - 09/30/05	2,650	551,819,830.75	17.75
10/01/05 - 10/31/05	2,143	433,404,540.76	13.94
11/01/05 - 11/30/05	2,484	507,133,411.99	16.31
12/01/05 - 12/31/05	2,619	506,468,122.24	16.29
01/01/06 - 01/31/06	1,434	277,684,240.88	8.93
05/01/06 - 05/31/06	2	358,147.36	0.01
07/01/06 - 07/31/06	16	2,774,720.48	0.09
08/01/06 - 08/31/06	77	14,139,687.00	0.45
09/01/06 - 09/30/06	96	16,564,882.08	0.53
10/01/06 - 10/31/06	78	16,841,400.79	0.54
11/01/06 - 11/30/06	81	14,838,071.00	0.48
12/01/06 - 12/31/06	80	13,916,990.35	0.45
01/01/07 - 01/31/07	44	7,233,279.77	0.23
07/01/08 - 07/31/08	1	626,460.32	0.02
08/01/08 - 08/31/08	4	875,944.66	0.03
09/01/08 - 09/30/08	4	1,098,910.48	0.04
10/01/08 - 10/31/08	1	277,628.07	0.01
11/01/08 - 11/30/08	1	159,505.87	0.01
12/01/08 - 12/31/08	4	1,789,009.21	0.06
01/01/09 - 01/31/09	1	188,837.27	0.01
<b>Total</b>	<b>15,366</b>	<b>3,108,732,604.26</b>	<b>100.00</b>

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<b>INITIAL RATE CAP (%) (ARMs):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
1.000	14,753	2,991,534,494.95	96.23
2.000	9	1,893,453.82	0.06
3.000	604	115,304,655.49	3.71
<b>Total</b>	<b>15,366</b>	<b>3,108,732,604.26</b>	<b>100.00</b>

<b>SUBSEQUENT RATE CAP (%) (ARMs):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
1.000	15,366	3,108,732,604.26	100.00
<b>Total</b>	<b>15,366</b>	<b>3,108,732,604.26</b>	<b>100.00</b>

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## Initial Group I Mortgage Loans Scheduled Balances as of the Cut-off Date

<b>TOTAL CURRENT BALANCE:</b>	\$2,916,195,867		
<b>NUMBER OF LOANS:</b>	18,342		
<b>AVG CURRENT BALANCE:</b>	\$158,990.07	<b>Minimum</b> \$18,822.97	<b>Maximum</b> \$636,395.81
<b>WAVG GROSS COUPON:</b>	7.0705 %	4.5000 %	12.9500 %
<b>WAVG GROSS MARGIN:</b>	5.2030 %	1.2000 %	6.9900 %
<b>WAVG INITIAL RATE CAP:</b>	1.0804 %	1.0000 %	3.0000 %
<b>WAVG SUBSEQUENT RATE CAP:</b>	1.0000 %	1.0000 %	1.0000 %
<b>WAVG MINIMUM RATE:</b>	7.1413 %	4.5000 %	12.9500 %
<b>WAVG MAXIMUM RATE:</b>	13.1490 %	10.5000 %	18.9500 %
<b>WAVG NEXT RESET:</b>	20 months	1 months	59 months
<b>WAVG COMBINED ORIGINAL LTV:</b>	78.86 %	13.89 %	95.00 %
<b>WAVG ORIGINAL TERM:</b>	354 months	120 months	360 months
<b>WAVG REMAINING TERM:</b>	350 months	114 months	359 months
<b>WAVG FICO SCORE:</b>	643	437	818
<b>PREPAYMENT BREAKDOWN (\$):</b>	66.80 % Prepayment Penalty, 33.20 % No Prepayment Penalty		
<b>TOP STATE CONC (\$):</b>	45.94 % California, 7.43 % Texas, 6.34 % Colorado		
<b>MAXIMUM ZIP CODE CONC (\$):</b>	0.56 % 94565		
<b>FIRST PAY DATE:</b>	Aug 01, 2002	Feb 01, 2004	
<b>PAID TO DATE:</b>	Dec 01, 2003	Dec 01, 2004	
<b>NEXT RATE CHANGE DATE:</b>	Mar 01, 2004	Jan 01, 2009	
<b>MATURE DATE:</b>	Aug 01, 2013	Jan 01, 2034	

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<b>PRODUCT:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
2/28 LIBOR	11,106	1,839,045,787.55	63.06
3/27 LIBOR	374	59,122,049.04	2.03
5/25 LIBOR	9	1,636,926.86	0.06
6 Month LIBOR	28	4,921,529.19	0.17
Fixed Rate	6,825	1,011,469,574.67	34.68
<b>Total</b>	<b>18,342</b>	<b>2,916,195,867.31</b>	<b>100.00</b>

	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
<b>PREPAYMENT PENALTY:</b>			
No Prepayment Penalty	6,391	968,124,987.66	33.20
Prepayment Penalty	11,951	1,948,070,879.65	66.80
<b>Total</b>	<b>18,342</b>	<b>2,916,195,867.31</b>	<b>100.00</b>

<b>PRINCIPAL BALANCE (\$):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
0.01 - 50,000.00	1,023	41,671,871.88	1.43
50,000.01 - 100,000.00	3,847	291,005,435.78	9.98
100,000.01 - 150,000.00	4,469	556,994,353.03	19.10
150,000.01 - 200,000.00	3,592	627,420,946.38	21.52
200,000.01 - 250,000.00	2,652	594,131,272.35	20.37
250,000.01 - 300,000.00	1,808	494,558,847.17	16.96
300,000.01 - 350,000.00	842	266,801,748.26	9.15
350,000.01 - 400,000.00	79	29,749,167.23	1.02
400,000.01 - 450,000.00	17	7,212,606.68	0.25
450,000.01 - 500,000.00	10	4,823,102.01	0.17
550,000.01 - 600,000.00	2	1,190,120.73	0.04
600,000.01 - 650,000.00	1	636,395.81	0.02
<b>Total</b>	<b>18,342</b>	<b>2,916,195,867.31</b>	<b>100.00</b>

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<b>ORIGINAL TERM (months):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
120	11	673,868.47	0.02
180	764	89,294,532.29	3.06
240	59	6,778,352.47	0.23
360	17,508	2,819,449,114.08	96.68
<b>Total</b>	<b>18,342</b>	<b>2,916,195,867.31</b>	<b>100.00</b>

<b>REMAINING TERM (months):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
114 - 120	11	673,868.47	0.02
161 - 170	4	675,294.59	0.02
171 - 180	760	88,619,237.70	3.04
231 - 240	59	6,778,352.47	0.23
341 - 350	40	6,269,585.93	0.21
351 - 359	17,468	2,813,179,528.15	96.47
<b>Total</b>	<b>18,342</b>	<b>2,916,195,867.31</b>	<b>100.00</b>

<b>PROPERTY TYPE:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
Single Family	14,323	2,217,373,457.86	76.04
2-4 Units	1,345	266,439,129.46	9.14
PUD	1,484	247,241,575.74	8.48
Condominium	1,121	175,602,323.19	6.02
Townhouse	69	9,539,381.06	0.33
<b>Total</b>	<b>18,342</b>	<b>2,916,195,867.31</b>	<b>100.00</b>

<b>OCCUPANCY:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
Primary	15,923	2,646,139,431.64	90.74
Non-owner	2,287	249,231,302.36	8.55
Second Home	132	20,825,133.31	0.71
<b>Total</b>	<b>18,342</b>	<b>2,916,195,867.31</b>	<b>100.00</b>

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<b>PURPOSE:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
Purchase	8,042	1,339,102,923.56	45.92
Cash Out Refinance	8,468	1,310,366,904.51	44.93
Rate/Term Refinance	1,832	266,726,039.24	9.15
<b>Total</b>	<b>18,342</b>	<b>2,916,195,867.31</b>	<b>100.00</b>

<b>COMBINED ORIGINAL LTV (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
10.01 - 15.00	1	48,068.33	0.00
15.01 - 20.00	9	735,728.32	0.03
20.01 - 25.00	19	1,958,286.21	0.07
25.01 - 30.00	24	2,724,703.60	0.09
30.01 - 35.00	43	5,157,727.36	0.18
35.01 - 40.00	94	11,230,000.70	0.39
40.01 - 45.00	110	15,025,908.23	0.52
45.01 - 50.00	206	28,552,859.93	0.98
50.01 - 55.00	251	35,062,912.48	1.20
55.01 - 60.00	375	53,950,210.55	1.85
60.01 - 65.00	672	97,766,566.12	3.35
65.01 - 70.00	955	132,113,141.09	4.53
70.01 - 75.00	1,513	209,934,650.96	7.20
75.01 - 80.00	9,534	1,585,133,972.62	54.36
80.01 - 85.00	1,959	299,947,263.09	10.29
85.01 - 90.00	2,192	373,056,801.41	12.79
90.01 - 95.00	385	63,797,066.31	2.19
<b>Total</b>	<b>18,342</b>	<b>2,916,195,867.31</b>	<b>100.00</b>

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STATE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date
Alabama	212	21,511,426.27	0.74
Alaska	82	14,836,374.81	0.51
Arizona	175	24,179,975.46	0.83
Arkansas	123	10,605,542.17	0.36
California	6,470	1,339,594,086.32	45.94
Colorado	1,088	184,915,820.43	6.34
Connecticut	87	14,529,848.25	0.50
Delaware	11	1,409,320.54	0.05
Florida	1,132	139,307,351.38	4.78
Georgia	371	50,177,502.21	1.72
Hawaii	35	10,655,299.53	0.37
Idaho	48	5,696,346.62	0.20
Illinois	895	132,704,366.54	4.55
Indiana	132	10,208,780.16	0.35
Iowa	32	2,941,960.74	0.10
Kansas	28	2,586,218.18	0.09
Kentucky	66	5,147,509.62	0.18
Louisiana	125	11,694,113.39	0.40
Maine	5	747,344.20	0.03
Maryland	145	23,724,913.94	0.81
Massachusetts	148	31,145,607.19	1.07
Michigan	377	40,426,145.90	1.39
Minnesota	115	17,233,244.61	0.59
Missouri	199	16,973,588.91	0.58
Montana	123	17,070,194.66	0.59
Nebraska	92	8,554,187.34	0.29
Nevada	113	18,046,840.67	0.62
New Hampshire	27	4,138,110.27	0.14
New Jersey	211	38,925,581.79	1.33
New Mexico	76	8,580,924.20	0.29
New York	410	93,266,445.60	3.20
North Carolina	232	22,878,875.15	0.78
North Dakota	15	1,101,428.14	0.04
Ohio	417	41,623,993.73	1.43
Oklahoma	147	12,656,521.93	0.43
Oregon	443	66,417,367.88	2.28
Pennsylvania	159	17,253,179.24	0.59
Rhode Island	50	7,784,120.20	0.27

(Continued on following page)

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<b>STATE (cont.):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
South Carolina	61	7,051,427.11	0.24
South Dakota	13	1,528,807.71	0.05
Tennessee	298	23,454,472.73	0.80
Texas	2,068	216,620,957.28	7.43
Utah	271	36,278,775.77	1.24
Vermont	1	146,375.38	0.01
Virginia	132	22,137,873.09	0.76
Washington	730	120,402,180.53	4.13
West Virginia	17	1,917,684.74	0.07
Wisconsin	104	11,953,640.38	0.41
Wyoming	31	3,453,214.42	0.12
<b>Total</b>	<b>18,342</b>	<b>2,916,195,867.31</b>	<b>100.00</b>

<b>DOCUMENTATION:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
Full Documentation	8,653	1,272,222,145.77	43.63
Limited Documentation	101	16,070,838.16	0.55
Stated Income Documentation	9,588	1,627,902,883.38	55.82
<b>Total</b>	<b>18,342</b>	<b>2,916,195,867.31</b>	<b>100.00</b>

<b>LIEN:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
First Lien	18,342	2,916,195,867.31	100.00
<b>Total</b>	<b>18,342</b>	<b>2,916,195,867.31</b>	<b>100.00</b>

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<b>CREDIT GRADE:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
A	15,783	2,597,369,596.88	89.07
B	1,866	238,687,097.93	8.18
C	495	58,157,494.22	1.99
D	198	21,981,678.28	0.75
<b>Total</b>	<b>18,342</b>	<b>2,916,195,867.31</b>	<b>100.00</b>

<b>FICO:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
Not Available	11	757,099.34	0.03
401 - 450	4	755,052.05	0.03
451 - 500	522	72,975,701.58	2.50
501 - 550	2,396	312,244,928.93	10.71
551 - 600	2,060	295,788,638.33	10.14
601 - 650	4,590	729,478,304.04	25.01
651 - 700	5,779	988,783,745.49	33.91
701 - 750	2,252	386,797,156.45	13.26
751 - 800	707	124,730,120.65	4.28
801 - 818	21	3,885,120.45	0.13
<b>Total</b>	<b>18,342</b>	<b>2,916,195,867.31</b>	<b>100.00</b>

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<b>GROSS COUPON (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
4.001 - 5.000	83	14,812,716.78	0.51
5.001 - 6.000	2,494	489,908,370.89	16.80
6.001 - 7.000	7,037	1,277,713,074.17	43.81
7.001 - 8.000	4,376	633,755,371.65	21.73
8.001 - 9.000	2,042	259,078,399.12	8.88
9.001 - 10.000	1,307	153,190,275.01	5.25
10.001 - 11.000	686	64,460,182.69	2.21
11.001 - 12.000	269	20,551,606.97	0.70
12.001 - 13.000	48	2,725,870.03	0.09
<b>Total</b>	<b>18,342</b>	<b>2,916,195,867.31</b>	<b>100.00</b>

<b>MAXIMUM RATE (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
10.001 - 11.000	32	6,762,113.49	0.36
11.001 - 12.000	1,482	305,571,399.27	16.04
12.001 - 13.000	4,344	820,537,700.31	43.08
13.001 - 14.000	2,586	390,047,509.81	20.48
14.001 - 15.000	1,331	185,276,628.57	9.73
15.001 - 16.000	1,007	126,003,955.62	6.62
16.001 - 17.000	517	53,034,075.78	2.78
17.001 - 18.000	189	15,719,605.10	0.83
18.001 - 19.000	29	1,773,304.69	0.09
<b>Total</b>	<b>11,517</b>	<b>1,904,726,292.64</b>	<b>100.00</b>

<b>MINIMUM RATE (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
4.001 - 5.000	32	6,762,113.49	0.36
5.001 - 6.000	1,485	306,092,309.10	16.07
6.001 - 7.000	4,400	831,481,073.63	43.65
7.001 - 8.000	2,537	380,408,562.47	19.97
8.001 - 9.000	1,325	183,749,456.65	9.65
9.001 - 10.000	1,006	126,090,078.22	6.62
10.001 - 11.000	516	52,897,300.53	2.78
11.001 - 12.000	187	15,472,093.86	0.81
12.001 - 13.000	29	1,773,304.69	0.09
<b>Total</b>	<b>11,517</b>	<b>1,904,726,292.64</b>	<b>100.00</b>

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<b>GROSS MARGIN (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
1.000 - 1.500	1	159,012.23	0.01
3.501 - 4.000	6	665,755.16	0.03
4.001 - 4.500	1,310	246,238,399.13	12.93
4.501 - 5.000	6,432	1,121,638,577.73	58.89
5.001 - 5.500	25	4,068,383.29	0.21
5.501 - 6.000	2,453	357,814,801.69	18.79
6.001 - 6.500	423	47,670,076.83	2.50
6.501 - 7.000	867	126,471,286.58	6.64
<b>Total</b>	<b>11,517</b>	<b>1,904,726,292.64</b>	<b>100.00</b>

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<b>NEXT RATE CHANGE DATE:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
03/01/04 - 03/31/04	3	418,709.56	0.02
04/01/04 - 04/30/04	6	1,327,878.35	0.07
05/01/04 - 05/31/04	4	737,351.10	0.04
06/01/04 - 06/30/04	10	1,727,234.74	0.09
07/01/04 - 07/31/04	3	465,002.93	0.02
08/01/04 - 08/31/04	3	522,678.19	0.03
10/01/04 - 10/31/04	1	58,586.13	0.00
11/01/04 - 11/30/04	5	1,058,735.63	0.06
12/01/04 - 12/31/04	4	753,577.14	0.04
01/01/05 - 01/31/05	2	435,564.05	0.02
03/01/05 - 03/31/05	2	196,560.84	0.01
04/01/05 - 04/30/05	14	2,073,936.57	0.11
05/01/05 - 05/31/05	22	3,581,606.71	0.19
06/01/05 - 06/30/05	12	1,988,359.31	0.10
07/01/05 - 07/31/05	568	94,916,864.45	4.98
08/01/05 - 08/31/05	1,956	325,343,698.59	17.08
09/01/05 - 09/30/05	1,936	322,357,414.30	16.92
10/01/05 - 10/31/05	1,634	275,614,964.18	14.47
11/01/05 - 11/30/05	1,849	305,430,354.26	16.04
12/01/05 - 12/31/05	2,021	329,581,138.26	17.30
01/01/06 - 01/31/06	1,080	175,435,098.36	9.21
05/01/06 - 05/31/06	2	358,147.36	0.02
07/01/06 - 07/31/06	12	1,800,890.35	0.09
08/01/06 - 08/31/06	63	10,156,910.94	0.53
09/01/06 - 09/30/06	75	11,427,074.94	0.60
10/01/06 - 10/31/06	56	9,148,790.55	0.48
11/01/06 - 11/30/06	63	10,159,318.47	0.53
12/01/06 - 12/31/06	60	9,442,134.93	0.50
01/01/07 - 01/31/07	42	6,570,784.59	0.34
08/01/08 - 08/31/08	3	577,638.98	0.03
09/01/08 - 09/30/08	2	239,655.45	0.01
10/01/08 - 10/31/08	1	277,628.07	0.01
11/01/08 - 11/30/08	1	159,505.87	0.01
12/01/08 - 12/31/08	1	193,661.22	0.01
01/01/09 - 01/31/09	1	188,837.27	0.01
<b>Total</b>	<b>11,517</b>	<b>1,904,726,292.64</b>	<b>100.00</b>

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<b>INITIAL RATE CAP (%) (ARMs):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
1.000	11,042	1,827,480,320.78	95.94
2.000	7	1,337,630.97	0.07
3.000	468	75,908,340.89	3.99
<b>Total</b>	<b>11,517</b>	<b>1,904,726,292.64</b>	<b>100.00</b>

<b>SUBSEQUENT RATE CAP (%) (ARMs):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
1.000	11,517	1,904,726,292.64	100.00
<b>Total</b>	<b>11,517</b>	<b>1,904,726,292.64</b>	<b>100.00</b>

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## Initial Group II Mortgage Loans Scheduled Balances as of the Cut-off Date

**TOTAL CURRENT BALANCE:** \$1,583,821,602  
**NUMBER OF LOANS:** 4,932

		Minimum	Maximum
<b>AVG CURRENT BALANCE:</b>	\$321,131.71	\$21,934.48	\$1,351,425.13
<b>WAVG GROSS COUPON:</b>	6.8232 %	4.6250 %	13.7000 %
<b>WAVG GROSS MARGIN:</b>	5.1243 %	4.0000 %	6.7500 %
<b>WAVG INITIAL RATE CAP:</b>	1.0659 %	1.0000 %	3.0000 %
<b>WAVG SUBSEQUENT RATE CAP:</b>	1.0000 %	1.0000 %	1.0000 %
<b>WAVG MINIMUM RATE:</b>	6.8870 %	4.7250 %	13.2500 %
<b>WAVG MAXIMUM RATE:</b>	12.8941 %	10.7250 %	19.2500 %
<b>WAVG NEXT RESET:</b>	20 months	1 months	58 months
<b>WAVG COMBINED ORIGINAL LTV:</b>	78.22 %	12.90 %	95.00 %
<b>WAVG ORIGINAL TERM:</b>	357 months	180 months	360 months
<b>WAVG REMAINING TERM:</b>	353 months	173 months	359 months
<b>WAVG FICO SCORE:</b>	644	400	810
<b>PREPAYMENT BREAKDOWN (\$):</b>	64.62 % Prepayment Penalty, 35.38 % No Prepayment Penalty		
<b>TOP STATE CONC (\$):</b>	58.37 % California, 6.92 % Texas, 4.55 % Colorado		
<b>MAXIMUM ZIP CODE CONC (\$):</b>	0.70 % 94080		
<b>FIRST PAY DATE:</b>	Jun 01, 2002	Feb 01, 2004	
<b>PAID TO DATE:</b>	Dec 01, 2003	Nov 01, 2004	
<b>NEXT RATE CHANGE DATE:</b>	Mar 01, 2004	Dec 01, 2008	
<b>MATURE DATE:</b>	Jul 01, 2018	Jan 01, 2034	

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<b>PRODUCT:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
2/28 LIBOR	3,727	1,168,399,182.79	73.77
3/27 LIBOR	101	27,603,126.70	1.74
5/25 LIBOR	7	3,379,369.02	0.21
6 Month LIBOR	14	4,624,633.11	0.29
Fixed Rate	1,083	379,815,290.46	23.98
<b>Total</b>	<b>4,932</b>	<b>1,583,821,602.08</b>	<b>100.00</b>

	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
<b>PREPAYMENT PENALTY:</b>			
No Prepayment Penalty	1,668	560,331,152.21	35.38
Prepayment Penalty	3,264	1,023,490,449.87	64.62
<b>Total</b>	<b>4,932</b>	<b>1,583,821,602.08</b>	<b>100.00</b>

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PRINCIPAL BALANCE (\$):	Number of Mortgage Loans	Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date
0.01 - 50,000.00	121	4,932,225.26	0.31
50,000.01 - 100,000.00	479	36,412,592.59	2.30
100,000.01 - 150,000.00	576	71,733,638.27	4.53
150,000.01 - 200,000.00	455	79,431,982.00	5.02
200,000.01 - 250,000.00	371	83,341,306.80	5.26
250,000.01 - 300,000.00	247	67,560,494.00	4.27
300,000.01 - 350,000.00	444	149,052,217.39	9.41
350,000.01 - 400,000.00	822	308,211,543.31	19.46
400,000.01 - 450,000.00	406	173,003,889.63	10.92
450,000.01 - 500,000.00	325	154,654,218.00	9.76
500,000.01 - 550,000.00	155	81,370,321.70	5.14
550,000.01 - 600,000.00	129	74,594,645.44	4.71
600,000.01 - 650,000.00	111	70,118,273.42	4.43
650,000.01 - 700,000.00	66	44,961,750.53	2.84
700,000.01 - 750,000.00	81	59,065,164.05	3.73
750,000.01 - 800,000.00	45	34,966,456.34	2.21
800,000.01 - 850,000.00	26	21,461,777.45	1.36
850,000.01 - 900,000.00	26	22,823,791.52	1.44
900,000.01 - 950,000.00	16	14,781,781.45	0.93
950,000.01 - 1,000,000.00	28	27,569,117.42	1.74
1,100,000.01 - 1,150,000.00	1	1,126,986.13	0.07
1,250,000.01 - 1,300,000.00	1	1,296,004.25	0.08
1,350,000.01 - 1,400,000.00	1	1,351,425.13	0.09
<b>Total</b>	<b>4,932</b>	<b>1,583,821,602.08</b>	<b>100.00</b>

ORIGINAL TERM (months):	Number of Mortgage Loans	Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date
180	82	23,399,754.71	1.48
240	7	2,456,036.50	0.16
360	4,843	1,557,965,810.87	98.37
<b>Total</b>	<b>4,932</b>	<b>1,583,821,602.08</b>	<b>100.00</b>

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<b>REMAINING TERM (months):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
173 - 180	82	23,399,754.71	1.48
231 - 240	7	2,456,036.50	0.16
331 - 340	1	265,707.44	0.02
341 - 350	14	4,173,070.14	0.26
351 - 359	4,828	1,553,527,033.29	98.09
<b>Total</b>	<b>4,932</b>	<b>1,583,821,602.08</b>	<b>100.00</b>

<b>PROPERTY TYPE:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
Single Family	3,998	1,290,874,341.87	81.50
PUD	490	175,025,408.23	11.05
Condominium	228	59,187,507.44	3.74
2-4 Units	209	57,456,506.07	3.63
Townhouse	7	1,277,838.47	0.08
<b>Total</b>	<b>4,932</b>	<b>1,583,821,602.08</b>	<b>100.00</b>

<b>OCCUPANCY:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
Primary	4,611	1,527,260,687.56	96.43
Non-owner	285	44,495,992.19	2.81
Second Home	36	12,064,922.33	0.76
<b>Total</b>	<b>4,932</b>	<b>1,583,821,602.08</b>	<b>100.00</b>

<b>PURPOSE:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
Purchase	2,351	717,943,387.97	45.33
Cash Out Refinance	2,049	661,703,298.29	41.78
Rate/Term Refinance	532	204,174,915.82	12.89
<b>Total</b>	<b>4,932</b>	<b>1,583,821,602.08</b>	<b>100.00</b>

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<b>COMBINED ORIGINAL LTV (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
10.01 - 15.00	1	39,895.83	0.00
15.01 - 20.00	2	218,896.94	0.01
25.01 - 30.00	3	668,309.00	0.04
30.01 - 35.00	4	391,930.61	0.02
35.01 - 40.00	13	4,204,490.66	0.27
40.01 - 45.00	20	6,024,138.79	0.38
45.01 - 50.00	37	11,808,377.37	0.75
50.01 - 55.00	52	15,635,435.05	0.99
55.01 - 60.00	89	32,316,090.52	2.04
60.01 - 65.00	167	64,012,685.16	4.04
65.01 - 70.00	240	98,896,315.11	6.24
70.01 - 75.00	427	159,734,782.38	10.09
75.01 - 80.00	2,731	853,381,432.15	53.88
80.01 - 85.00	518	150,938,489.58	9.53
85.01 - 90.00	573	173,226,694.18	10.94
90.01 - 95.00	55	12,323,638.75	0.78
<b>Total</b>	<b>4,932</b>	<b>1,583,821,602.08</b>	<b>100.00</b>

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<b>STATE:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
Alabama	39	7,179,418.99	0.45
Alaska	12	3,759,748.89	0.24
Arizona	40	11,337,602.06	0.72
Arkansas	19	3,054,010.93	0.19
California	2,517	924,412,960.16	58.37
Colorado	249	72,063,620.85	4.55
Connecticut	36	15,495,540.35	0.98
Delaware	3	498,701.49	0.03
Florida	205	52,559,336.18	3.32
Georgia	73	17,803,038.75	1.12
Hawaii	10	6,041,608.88	0.38
Idaho	6	712,090.83	0.04
Illinois	194	52,243,932.58	3.30
Indiana	25	5,113,643.97	0.32
Iowa	7	2,403,163.19	0.15
Kansas	5	868,686.65	0.05
Kentucky	17	2,142,074.48	0.14
Louisiana	24	4,897,815.03	0.31
Maine	1	104,461.99	0.01
Maryland	47	17,327,398.52	1.09
Massachusetts	31	10,618,612.76	0.67
Michigan	70	14,822,545.43	0.94
Minnesota	28	11,430,782.11	0.72
Missouri	37	4,148,623.92	0.26
Montana	24	6,854,864.86	0.43
Nebraska	14	1,642,849.53	0.10
Nevada	31	10,695,309.46	0.68
New Hampshire	5	1,478,838.01	0.09
New Jersey	63	21,396,907.78	1.35
New Mexico	22	7,361,979.40	0.46
New York	105	42,751,708.95	2.70
North Carolina	49	8,581,118.00	0.54
Ohio	51	7,520,229.65	0.47
Oklahoma	21	3,673,163.44	0.23
Oregon	83	21,516,666.71	1.36
Pennsylvania	27	7,777,498.03	0.49
Rhode Island	7	2,045,155.68	0.13
South Carolina	10	1,772,835.30	0.11
South Dakota	1	160,550.17	0.01

(Continued on the following page)

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<b>STATE (cont.):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
Tennessee	35	6,229,454.67	0.39
Texas	403	109,557,377.76	6.92
Utah	47	11,139,408.31	0.70
Virginia	46	15,646,965.56	0.99
Washington	160	49,372,872.25	3.12
West Virginia	3	563,060.86	0.04
Wisconsin	23	3,825,703.91	0.24
Wyoming	7	1,217,664.80	0.08
<b>Total</b>	<b>4,932</b>	<b>1,583,821,602.08</b>	<b>100.00</b>

<b>DOCUMENTATION:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
Full Documentation	2,362	773,012,125.22	48.81
Limited Documentation	54	20,105,738.97	1.27
Stated Income Documentation	2,516	790,703,737.89	49.92
<b>Total</b>	<b>4,932</b>	<b>1,583,821,602.08</b>	<b>100.00</b>

<b>LIEN:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
First Lien	4,932	1,583,821,602.08	100.00
<b>Total</b>	<b>4,932</b>	<b>1,583,821,602.08</b>	<b>100.00</b>

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<b>CREDIT GRADE:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
A	4,371	1,456,912,739.69	91.99
B	405	97,345,163.33	6.15
C	124	25,034,562.62	1.58
D	32	4,529,136.44	0.29
<b>Total</b>	<b>4,932</b>	<b>1,583,821,602.08</b>	<b>100.00</b>

<b>FICO:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
Not Available	6	1,090,672.07	0.07
351 - 400	1	437,031.49	0.03
451 - 500	136	29,545,853.67	1.87
501 - 550	589	146,180,804.33	9.23
551 - 600	577	196,486,113.71	12.41
601 - 650	1,201	408,822,653.48	25.81
651 - 700	1,550	508,869,459.27	32.13
701 - 750	669	223,290,421.82	14.10
751 - 800	199	67,892,726.46	4.29
801 - 810	4	1,205,865.78	0.08
<b>Total</b>	<b>4,932</b>	<b>1,583,821,602.08</b>	<b>100.00</b>

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<b>GROSS COUPON (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
4.001 - 5.000	16	5,644,989.22	0.36
5.001 - 6.000	902	346,655,855.63	21.89
6.001 - 7.000	2,188	743,811,833.99	46.96
7.001 - 8.000	989	312,330,257.79	19.72
8.001 - 9.000	403	105,159,712.61	6.64
9.001 - 10.000	246	49,187,998.50	3.11
10.001 - 11.000	136	17,226,291.50	1.09
11.001 - 12.000	37	2,989,649.53	0.19
12.001 - 13.000	11	600,733.71	0.04
13.001 - 14.000	4	214,279.60	0.01
<b>Total</b>	<b>4,932</b>	<b>1,583,821,602.08</b>	<b>100.00</b>

<b>MAXIMUM RATE (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
10.001 - 11.000	10	3,427,825.35	0.28
11.001 - 12.000	653	246,712,266.60	20.49
12.001 - 13.000	1,684	555,054,194.53	46.10
13.001 - 14.000	769	241,389,672.10	20.05
14.001 - 15.000	340	90,776,015.63	7.54
15.001 - 16.000	230	47,829,215.78	3.97
16.001 - 17.000	119	15,485,419.65	1.29
17.001 - 18.000	33	2,780,313.07	0.23
18.001 - 19.000	10	508,236.65	0.04
19.001 - 20.000	1	43,152.26	0.00
<b>Total</b>	<b>3,849</b>	<b>1,204,006,311.62</b>	<b>100.00</b>

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<b>MINIMUM RATE (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
4.001 - 5.000	10	3,427,825.35	0.28
5.001 - 6.000	657	248,706,310.17	20.66
6.001 - 7.000	1,694	556,696,481.79	46.24
7.001 - 8.000	761	239,779,848.01	19.92
8.001 - 9.000	338	89,626,104.78	7.44
9.001 - 10.000	226	46,952,619.89	3.90
10.001 - 11.000	120	15,536,935.62	1.29
11.001 - 12.000	32	2,728,797.10	0.23
12.001 - 13.000	10	508,236.65	0.04
13.001 - 14.000	1	43,152.26	0.00
<b>Total</b>	<b>3,849</b>	<b>1,204,006,311.62</b>	<b>100.00</b>

<b>GROSS MARGIN (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
3.501 - 4.000	1	131,472.04	0.01
4.001 - 4.500	542	193,787,470.28	16.10
4.501 - 5.000	2,232	715,930,869.73	59.46
5.001 - 5.500	5	943,500.76	0.08
5.501 - 6.000	753	222,947,259.00	18.52
6.001 - 6.500	70	12,303,847.84	1.02
6.501 - 7.000	246	57,961,891.97	4.81
<b>Total</b>	<b>3,849</b>	<b>1,204,006,311.62</b>	<b>100.00</b>

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<b>NEXT RATE CHANGE DATE:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
03/01/04 - 03/31/04	2	751,770.45	0.06
04/01/04 - 04/30/04	6	2,335,316.71	0.19
05/01/04 - 05/31/04	2	600,777.91	0.05
06/01/04 - 06/30/04	3	876,821.76	0.07
07/01/04 - 07/31/04	2	93,775.76	0.01
10/01/04 - 10/31/04	1	102,248.67	0.01
11/01/04 - 11/30/04	1	386,966.95	0.03
12/01/04 - 12/31/04	1	370,534.06	0.03
01/01/05 - 01/31/05	1	366,628.12	0.03
02/01/05 - 02/28/05	1	236,674.95	0.02
03/01/05 - 03/31/05	4	1,237,170.44	0.10
04/01/05 - 04/30/05	3	964,630.80	0.08
05/01/05 - 05/31/05	12	3,366,596.38	0.28
06/01/05 - 06/30/05	6	1,756,769.82	0.15
07/01/05 - 07/31/05	195	64,997,284.19	5.40
08/01/05 - 08/31/05	691	226,488,671.67	18.81
09/01/05 - 09/30/05	714	229,462,416.45	19.06
10/01/05 - 10/31/05	509	157,789,576.58	13.11
11/01/05 - 11/30/05	635	201,703,057.73	16.75
12/01/05 - 12/31/05	598	176,886,983.98	14.69
01/01/06 - 01/31/06	354	102,249,142.52	8.49
07/01/06 - 07/31/06	4	973,830.13	0.08
08/01/06 - 08/31/06	14	3,982,776.06	0.33
09/01/06 - 09/30/06	21	5,137,807.14	0.43
10/01/06 - 10/31/06	22	7,692,610.24	0.64
11/01/06 - 11/30/06	18	4,678,752.53	0.39
12/01/06 - 12/31/06	20	4,474,855.42	0.37
01/01/07 - 01/31/07	2	662,495.18	0.06
07/01/08 - 07/31/08	1	626,460.32	0.05
08/01/08 - 08/31/08	1	298,305.68	0.02
09/01/08 - 09/30/08	2	859,255.03	0.07
12/01/08 - 12/31/08	3	1,595,347.99	0.13
<b>Total</b>	<b>3,849</b>	<b>1,204,006,311.62</b>	<b>100.00</b>

*The information contained herein has been prepared solely for the use of Greenwich Capital Markets, Inc. and has not been independently verified by Greenwich Capital Markets, Inc. Accordingly, Greenwich Capital Markets, Inc. makes no express or implied representations or warranties of any kind and expressly disclaims all liability for any use or misuse of the contents hereof. Greenwich Capital Markets, Inc. assumes no responsibility for the accuracy of any material contained herein. The information contained herein will be superseded by the description of the mortgage loans contained in the prospectus supplement. Such information supersedes the information in all prior collateral term sheets, if any.*

<b>INITIAL RATE CAP (%) (ARMs):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
1.000	3,711	1,164,054,174.17	96.68
2.000	2	555,822.85	0.05
3.000	136	39,396,314.60	3.27
<b>Total</b>	<b>3,849</b>	<b>1,204,006,311.62</b>	<b>100.00</b>

<b>SUBSEQUENT RATE CAP (%) (ARMs):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cut-off Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cut-off Date</b>
1.000	3,849	1,204,006,311.62	100.00
<b>Total</b>	<b>3,849</b>	<b>1,204,006,311.62</b>	<b>100.00</b>

Long Beach Mortgage Loan Trust 2004-1

FICO Score

FICO	Total Balance		WAC	WA MARGIN	WA LTV	WA FICO	AVG BALANCE
	Amount	%					
001 - 499	95,633,607.02	2.13	9.62	5.87	79.79	484	157,811.23
500 - 519	149,188,266.44	3.32	9.50	5.97	77.96	510	140,346.44
520 - 539	198,378,806.43	4.41	8.72	5.89	77.79	530	157,819.26
540 - 559	200,506,086.07	4.46	8.22	5.83	77.95	549	168,634.22
560 - 579	190,716,824.20	4.24	7.79	5.75	77.49	569	181,289.76
580 - 599	204,386,086.53	4.54	7.46	5.34	78.75	589	197,474.48
600 - 619	312,113,497.06	6.94	7.01	5.09	78.28	610	195,682.44
620 - 639	420,036,044.12	9.33	6.71	4.96	78.76	630	196,003.75
640 - 659	756,848,549.03	16.82	6.60	4.97	79.18	650	197,662.20
660 - 679	659,457,000.91	14.65	6.51	4.86	79.06	669	205,438.32
680 - 699	481,223,854.78	10.69	6.45	4.96	78.77	689	207,603.04
700 - 719	332,871,128.08	7.40	6.41	4.87	79.04	709	210,145.91
720 - 739	212,817,947.15	4.73	6.39	4.86	78.78	729	205,224.64
740 - 759	150,736,271.56	3.35	6.32	4.86	78.60	749	207,055.32
760 - 779	86,885,787.05	1.93	6.25	4.84	76.05	769	216,133.80
780 - 799	40,786,259.79	0.91	6.26	4.80	75.55	787	224,100.33
800 >=	5,583,681.76	0.12	6.49	4.79	77.12	806	206,803.03
Not Available	1,847,771.41	0.04	9.43	6.11	77.88	0	108,692.44
TOTAL POOL	4,500,017,469.39	100.00	6.98	5.17	78.64	643	193,349.55

FICO Min: 400 Max: 818

**Loan To Value (LTV) Ratio**

LTV	Total Balance		WAC	WA MARGIN	WA LTV	WA FICO	AVG BALANCE	WA SEASON	% of First Lien	% of Second Lien
	Amount	%								
< 14.99	87,964.16	0.00	7.07	5.99	13.44	607	43,982.08	5	0.00	0.00
15.00 - 19.99	894,678.98	0.02	7.55	5.99	17.37	650	89,467.90	4	0.02	0.00
20.00 - 24.99	1,978,402.16	0.04	6.67	5.45	23.01	654	104,126.43	4	0.04	0.00
25.00 - 29.99	3,119,840.02	0.07	6.86	5.78	27.31	645	115,549.63	4	0.07	0.00
30.00 - 34.99	5,862,660.88	0.13	6.71	5.50	32.41	653	122,138.77	5	0.13	0.00
35.00 - 39.99	14,421,404.55	0.32	6.77	5.58	37.68	642	144,214.05	4	0.32	0.00
40.00 - 44.99	21,361,390.02	0.47	6.88	5.49	42.53	643	159,413.36	4	0.47	0.00
45.00 - 49.99	34,819,751.36	0.77	6.70	5.48	47.45	639	166,601.68	5	0.77	0.00
50.00 - 54.99	55,031,645.20	1.22	6.89	5.68	52.37	637	171,438.15	4	1.22	0.00
55.00 - 59.99	78,008,372.68	1.73	6.88	5.47	57.49	633	188,882.26	4	1.73	0.00
60.00 - 64.99	126,868,443.54	2.82	7.07	5.52	62.48	627	210,395.43	4	2.82	0.00
65.00 - 69.99	184,580,535.37	4.10	7.21	5.62	67.19	619	198,901.44	4	4.10	0.00
70.00 - 74.99	278,310,208.06	6.18	7.03	5.34	72.06	629	196,546.76	4	6.18	0.00
75.00 - 79.99	460,123,854.90	10.22	6.98	5.28	76.96	634	193,736.36	4	10.22	0.00
80.00 - 84.99	2,288,550,522.13	50.86	6.74	5.10	80.19	661	197,339.87	4	50.86	0.00
85.00 - 89.99	423,987,855.23	9.42	7.72	5.40	85.85	597	181,557.18	4	9.42	0.00
90.00 - 94.99	458,701,055.58	10.19	7.38	4.98	90.11	627	194,364.85	4	10.19	0.00
95.00 - 99.99	63,308,886.57	1.41	7.37	4.27	95.00	675	167,483.83	4	1.41	0.00
100	0.00	0.00	0.00	0.00	0.00	0	0.00	0	0.00	0.00
<b>TOTAL POOL</b>	<b>4,500,017,463.39</b>	<b>100.00</b>	<b>6.98</b>	<b>5.17</b>	<b>78.64</b>	<b>643</b>	<b>193,349.55</b>	<b>4</b>	<b>100.00</b>	<b>0.00</b>

LTV

Min: 12.90 Max: 95.00

**Documentation Type**

Documentation Type	Pool Balance		WAC	WA MARGIN	WA LTV	WA FICO	AVG BALANCE	WA SEASON	% of First Lien	% of Second Lien
	Amount	%								
Full Documentation	2,045,234,270.99	45.45	7.27	5.35	79.87	613	185,677.19	4	45.45	0.00
Limited	36,176,577.13	0.8	7.54	5.49	75.39	592	233,397.27	5	0.80	0.00
Stated	2,418,606,621.27	53.75	6.73	5.02	77.64	669	199,818.79	4	53.75	0.00
<b>TOTAL POOL</b>	<b>4,500,017,463.39</b>	<b>100.00</b>	<b>6.98</b>	<b>5.17</b>	<b>78.64</b>	<b>643</b>	<b>193,349.55</b>	<b>4</b>	<b>100.00</b>	<b>0.00</b>

**Documentation Type (LTV > 85%)**

Documentation Type	Pool Balance		WAC	WA MARGIN	WA LTV	WA FICO	AVG BALANCE	WA SEASON	% of First Lien	% of Second Lien
	Amount	%								
Full Documentation	442,476,923.22	71.09	7.49	5.13	90.16	613	190,887.37	4	71.09	0.00
Limited	972,683.43	0.16	7.74	5.22	90.00	609	243,170.86	5	0.16	0.00
Stated	178,954,594.00	28.75	6.95	4.30	90.85	680	202,666.58	4	28.75	0.00
<b>TOTAL POOL</b>	<b>622,404,200.65</b>	<b>100.00</b>	<b>7.34</b>	<b>4.92</b>	<b>90.36</b>	<b>632</b>	<b>194,197.88</b>	<b>4</b>	<b>100.00</b>	<b>0.00</b>

3 Beach Mortgage Loan Trust 2004-1

ICO	<=500	501-550	551-600	601-650	651-700	701-750	751-800	>800
<=500	2,127,132.69	11,491,351.65	10,644,623.77	22,957,225.41	24,015,034.44	9,120,964.40	8,049,936.58	383,052.94
50.01-060	2,247,018.72	18,179,362.01	25,911,416.77	33,616,510.03	34,540,972.22	12,762,040.87	9,707,327.98	0.00
60.01-070	9,903,271.32	69,302,391.74	69,280,103.37	91,840,410.69	103,735,973.06	35,046,820.26	13,103,741.44	575,995.60
70.01-075	11,825,950.93	48,749,837.72	58,140,540.84	95,956,087.89	104,104,711.18	37,552,711.61	12,949,378.24	390,214.93
75.01-080	25,167,700.21	126,071,251.39	145,901,762.14	614,334,539.35	964,199,122.93	431,929,865.83	128,607,322.50	2,303,840.42
80.01-085	41,152,150.73	115,174,471.62	82,121,341.68	103,149,653.41	79,368,304.13	24,518,879.80	5,066,108.01	334,843.29
85.01-090	13,138,185.60	69,457,067.13	99,813,599.57	152,228,065.75	151,999,699.41	47,136,312.50	11,929,302.12	581,263.51
90.01-095	0.00	0.00	461,363.90	24,218,464.99	35,689,387.39	12,019,983.00	3,209,730.24	521,775.54
5.01-100	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
100	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total								4,500,017,469.39

ICO	<=500	501-550	551-600	601-650	651-700	701-750	751-800	>800
14.001-5.000	0.00	0.00	0.00	2,615,473.61	7,725,065.66	6,667,363.97	3,449,802.76	0.00
15.001-6.000	0.00	918,065.38	11,075,988.84	183,565,199.38	375,657,738.40	189,442,743.01	74,672,716.04	1,231,776.47
16.001-7.000	800,254.38	23,253,080.36	112,951,484.67	612,001,930.17	847,822,605.76	326,551,975.66	95,876,642.78	2,266,934.38
17.001-8.000	4,098,263.68	104,398,267.78	216,046,392.84	287,792,904.19	236,450,253.77	79,912,160.48	16,139,450.74	1,247,935.96
18.001-9.000	18,130,130.18	150,120,549.15	151,183,707.19	43,808,601.50	27,756,178.05	6,410,371.46	2,484,234.79	344,339.42
19.001-10.000	52,885,519.29	112,022,564.15	28,326,193.31	6,276,915.72	1,764,117.35	1,102,963.69	0.00	0.00
20.001-11.000	25,035,952.94	48,080,319.57	6,861,078.80	1,396,305.33	312,817.55	0.00	0.00	0.00
21.001-12.000	4,349,038.24	16,595,983.30	1,734,926.26	696,880.48	164,428.22	0.00	0.00	0.00
22.001-13.000	262,251.49	2,822,623.98	94,980.13	146,748.14	0.00	0.00	0.00	0.00
23.001-14.000	0.00	214,279.60	0.00	0.00	0.00	0.00	0.00	0.00
24.001-15.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total								4,500,017,469.39

LTV	<=50	50.01-60	60.01-70	70.01-75	75.01-80	80.01-85	85.01-90	90.01-95	95.01-100	>100
14.001-5.000	1,910,721.62	2,475,781.00	3,760,686.45	1,788,305.45	10,397,905.25	124,306.23	0.00	0.00	0.00	0.00
15.001-6.000	29,289,590.61	36,407,016.93	86,479,780.74	68,270,617.68	547,184,596.86	36,795,622.09	31,385,882.52	751,119.09	0.00	0.00
16.001-7.000	30,159,643.45	53,803,523.85	141,109,030.45	158,385,428.55	1,254,654,160.19	138,277,374.47	220,046,115.40	25,089,631.80	0.00	0.00
17.001-8.000	14,463,970.31	23,892,832.51	72,882,350.77	73,516,056.38	427,545,009.50	110,748,127.42	183,736,913.75	39,300,368.80	0.00	0.00
18.001-9.000	6,055,548.31	6,720,727.09	37,914,485.65	37,427,791.90	112,472,136.26	75,435,464.31	77,456,775.53	10,755,182.68	0.00	0.00
19.001-10.000	3,553,401.30	6,457,396.15	28,428,715.96	19,560,517.39	55,391,172.64	62,155,531.74	26,607,135.64	224,402.69	0.00	0.00
20.001-11.000	2,130,685.32	4,018,627.39	13,294,060.55	7,611,997.20	24,694,869.13	23,285,024.47	6,651,210.13	0.00	0.00	0.00
21.001-12.000	1,151,973.70	2,324,479.06	7,711,784.36	2,636,927.39	5,522,098.24	3,828,343.67	365,650.08	0.00	0.00	0.00
22.001-13.000	73,787.26	821,112.36	1,129,298.85	471,791.40	653,456.70	143,344.63	33,812.54	0.00	0.00	0.00
23.001-14.000	0.00	43,152.26	78,513.70	0.00	0.00	92,613.64	0.00	0.00	0.00	0.00
24.001-15.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total								4,500,017,469.39		

ICO DISTRIBUTION

Note: Cells in red font are calculations

Collateral Cuts for Subprime Pool

ICO	Total Balance Amount	LTV	Adjusted Balance [1]	WAC	% Covered Mortgage Ins.	WA FICO	WA LTV	WA DTI	% SFD PUC	% Owner Occ	% Full Doc	% Cashout Refi
BMLT 2004.1												
FICO NA	1,847,771	0.04%	1,350,508	9.43%	0.00%	0.00	77.88	33.91	95.88	100.00	63.96	34.70
< 0-500	103,713,639	2.30%	95,220,292	9.61%	0.00%	484.99	79.81	42.88	90.73	97.42	86.77	77.02
500.01-550	438,425,733	10.19%	359,452,628	8.84%	0.00%	527.58	77.95	41.47	92.01	96.30	76.85	66.49
550.01-575	234,128,652	5.20%	179,130,893	7.92%	0.00%	563.05	77.55	40.62	90.25	95.33	71.25	64.06
575.01-600	238,146,100	5.74%	207,307,715	7.49%	0.00%	588.14	78.35	39.56	90.15	93.63	70.96	63.35
600.01-620	317,535,655	7.06%	268,678,864	6.99%	0.00%	610.83	78.27	39.67	90.13	93.65	73.38	53.04
620.01-650	820,765,302	18.24%	195,043,443	6.66%	0.00%	638.02	79.11	40.50	87.82	93.06	52.09	46.82
650.01-680	1,024,706,242	22.77%	190,217,484	6.54%	0.00%	664.77	79.05	40.34	86.96	93.17	27.55	35.62
680.01-700	472,946,962	10.51%	53,702,990	6.43%	0.00%	690.00	78.72	40.11	85.63	91.57	25.07	32.50
700.01-750	610,087,578	13.56%	59,136,296	6.39%	0.00%	721.07	78.93	39.86	82.13	88.41	22.99	25.49
750.01-800	192,622,847	4.28%	15,139,032	6.26%	0.00%	768.07	76.59	38.64	83.20	88.88	24.94	23.50
800+	5,090,986	0.11%	1,103,039	6.57%	0.00%	806.39	78.58	38.22	85.84	92.08	39.11	18.49
TOTAL POOL	4,500,017,469	100.00%	1,625,503,184	6.98%	0.00%	643.13	78.64	40.30	87.34	92.74	45.45	43.82
FICO: Average	643	Min:	400	Max:	818							

DEBT-TO-INCOME (DTI) DISTRIBUTION

DTI	Total Balance Amount	FICO	Adjusted Balance [1]	WAC	% Covered Mortgage Ins.	WA FICO	WA LTV	WA DTI	% SFD PUC	% Owner Occ	% Full Doc	% Cashout Refi
a. <= 20.00	198,384,265	4.41%	22,184,140	7.04%	0.00%	639.91	76.23	14.30	88.74	73.87	65.05	53.19
b. 20.01-25.00	173,221,194	3.85%	23,675,302	7.12%	0.00%	639.39	76.28	23.19	88.48	80.77	53.13	54.03
c. 25.01-30.00	301,867,405	6.71%	50,657,550	7.00%	0.00%	643.55	77.13	28.18	88.11	87.29	50.40	52.40
d. 30.01-35.00	476,097,833	10.58%	78,920,372	6.98%	0.00%	647.48	78.06	33.23	88.04	91.66	43.46	48.72
e. 35.01-40.00	758,054,863	16.85%	158,876,939	6.92%	0.00%	647.87	78.47	38.18	87.31	93.81	39.02	43.62
f. 40.01-45.00	1,017,675,118	22.61%	260,595,600	6.88%	0.00%	650.25	79.37	43.12	87.58	95.83	37.38	36.89
g. 45.01-50.00	1,266,215,162	28.14%	586,836,880	6.88%	0.00%	647.40	79.76	48.13	86.60	96.17	45.90	37.31
h. 50.01-55.00	304,700,562	6.77%	269,191,225	7.79%	0.00%	587.58	77.27	53.06	86.31	91.61	67.40	66.44
i. 55+	3,801,068	0.08%	3,491,214	7.84%	0.00%	581.10	77.40	57.76	88.99	100.00	60.08	48.62
TOTAL POOL	4,500,017,469	100.00%	1,454,429,422	6.98%	0.00%	643.13	78.64	40.30	87.34	92.74	45.45	43.82
DTI: Average	40.30	Min:	1.00	Max:	72.00							

LOAN-TO-VALUE (LTV) DISTRIBUTION

LTV	Total Balance Amount	DTI	Adjusted Balance [1]	WAC	% Covered Mortgage Ins.	WA FICO	WA LTV	WA DTI	% SFD PUC	% Owner Occ	% Full Doc	% Cashout Refi
a. < 60.00	-	0.00%	-	0.00%	0.00%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
b. 60.01-70.00	392,788,707	8.73%	37,782,631	7.19%	0.00%	622.15	66.51	38.13	85.51	84.30	43.40	72.18
c. 70.01-80.00	2,808,184,838	62.40%	153,762,424	6.77%	0.00%	656.89	79.04	40.78	86.80	93.16	35.41	32.21
d. 80.01-85.00	450,885,753	10.02%	79,615,948	7.73%	0.00%	594.02	84.56	41.24	89.03	96.68	76.56	62.36
e. 85.01-90.00	546,283,496	12.14%	15,553,180	7.33%	0.00%	626.58	89.74	39.73	89.29	94.17	74.43	56.41
f. 90.01-95.00	76,120,705	1.69%	725,966	7.36%	0.00%	673.11	94.80	40.98	93.14	99.84	47.12	30.75
g. 95.01-100.00	-	0.00%	-	0.00%	0.00%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
h. 100+	-	0.00%	-	0.00%	0.00%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
TOTAL POOL	4,500,017,469	100.00%	308,501,650	6.98%	0.00%	643.13	78.64	40.30	87.34	92.74	45.45	43.82
LTV: Average	78.64	Min:	12.9	Max:	95.00							

[1] Balance of the collateral cut combined with second qualifier, i.e. (LTV, FICO, DTI) etc.

All other cuts except the adjusted balance are only for the main bucket

[2] Percent of the Aggregate Principal Balance - calculated automatically

## GEOGRAPHIC CONCENTRATION - TOP 12 STATES

STATE	Total Balance Amount	%[2]	WA Loan Balance	WAC	% Covered by Mortgage Ins.	WA FICO	WA LTV	WA DTI	% SFD/PUD	% Owner Occ	% Cashout Refi	% Full Doc
California	2,264,007,046	50.31%	251,920	6.60	0.00	658.13	78.09	41.26	86.47	95.19	38.52	38.56
Texas	326,178,335	7.25%	132,003	7.56	0.00	631.59	77.81	39.61	97.45	93.80	36.47	42.78
Colorado	256,979,441	5.71%	192,206	6.85	0.00	641.03	79.81	40.74	92.41	92.24	52.95	54.16
Florida	191,866,688	4.26%	143,505	7.27	0.00	628.67	79.40	39.43	87.62	88.79	50.80	48.19
Illinois	184,948,299	4.11%	169,833	7.59	0.00	620.96	79.65	39.74	67.65	92.14	48.57	51.47
Washington	169,775,053	3.77%	190,758	6.76	0.00	649.34	80.52	38.52	93.35	91.57	39.43	52.88
New York	136,018,155	3.02%	264,113	7.18	0.00	643.07	76.79	40.70	65.53	96.32	49.49	34.24
Oregon	87,934,035	1.95%	167,175	7.04	0.00	642.80	79.63	37.31	95.17	86.84	44.24	54.61
Georgia	67,980,541	1.51%	153,109	7.39	0.00	632.67	80.07	39.60	92.50	74.76	54.63	53.21
New Jersey	60,322,490	1.34%	220,155	7.73	0.00	599.23	75.58	40.49	78.32	92.50	67.45	58.37
Michigan	55,248,691	1.23%	123,599	7.83	0.00	601.38	79.31	37.52	95.11	90.90	58.02	60.22
Ohio	49,144,223	1.09%	105,009	7.66	0.00	609.97	82.08	38.01	85.35	77.20	60.65	72.15
TOTAL POOL	3,850,402,997	85.56%	204,972	6.88	0.00	647.42	78.48	40.55	86.80	93.41	42.26	43.21

## PRINCIPAL BALANCE

Scheduled Principal Balance	Total Balance Amount	%[2]	WA Loan Balance	WAC	% Covered by Mortgage Ins.	WA FICO	WA LTV	WA DTI	% SFD/PUD	% Owner Occ	% Cashout Refi	% Full Doc
a. 0 - 50,000	46,604,097	1.04%	40,738	8.97	0.00	607.32	74.23	34.17	91.30	59.04	57.32	57.51
b. 50,001 - 200,000	1,662,998,948	36.96%	123,938	7.34	0.00	633.56	78.43	39.32	86.54	88.20	46.33	49.05
c. 200,001 - 250,000	677,472,579	15.05%	224,106	6.83	0.00	646.15	79.59	41.33	85.04	94.85	43.70	41.09
d. 250,001 - 300,000	562,119,341	12.49%	273,537	6.72	0.00	654.08	79.92	41.82	85.70	94.53	41.87	36.07
e. 300,001 - 400,000	753,814,676	16.75%	344,680	6.63	0.00	657.79	79.40	41.66	86.27	96.14	37.36	35.72
f. 400,001 - 500,000	339,693,816	7.55%	448,145	6.67	0.00	651.52	78.80	41.28	91.31	97.88	43.67	45.32
g. 500,001 - 600,000	157,155,088	3.49%	549,493	6.85	0.00	642.18	78.44	39.78	93.31	97.17	44.86	58.34
h. 600,001 - 700,000	115,716,420	2.57%	650,092	6.89	0.00	630.79	77.38	37.48	94.95	97.73	46.47	66.97
i. 700,001 - 800,000	94,031,620	2.09%	746,283	6.90	0.00	623.63	73.42	36.54	94.49	98.44	49.22	69.04
j. 800,001 - 900,000	44,285,569	0.98%	851,646	6.97	0.00	619.93	73.00	37.81	92.34	98.15	54.04	76.79
k. 900,001 - 1,000,000	42,350,899	0.94%	962,520	6.60	0.00	639.57	67.91	36.89	95.34	100.00	45.06	65.74
l. 1,000,001 >=	3,774,416	0.08%	1,258,139	5.80	0.00	666.49	62.40	40.76	100.00	100.00	0.00	64.20
TOTAL POOL	4,500,017,469	100.00%	193,350	6.98	0.00	643.13	78.64	40.30	87.34	92.74	43.82	45.45
Prin Bal: Average	193,350			18.823		1,351,425						

## DOCUMENTATION TYPE

Doc Type	Total Balance Amount	%[2]	WA Loan Balance	WAC	% Covered by Mortgage Ins.	WA FICO	WA LTV	WA DTI	% SFD/PUD	% Owner Occ	% Cashout Refi
Full	2,045,234,271	45.45%	185,677	7.27	0.00	613.46	79.87	40.04	88.97	92.14	54.74
Limited	36,176,577	0.80%	233,397	7.54	0.00	591.96	75.39	35.15	94.10	88.43	54.41
Stated	2,418,606,621	53.75%	199,819	6.73	0.00	668.97	77.64	40.59	85.87	93.31	34.44
TOTAL POOL	4,500,017,469	100.00%	193,350	6.98	0.00	643.13	78.64	40.30	87.34	92.74	43.82

PROPERTY TYPE

Property Type	Total Balance Amount	%[2]	WA Loan Balance	WAC	% Covered by Mortgage Ins.	WA FICO	WA LTV	WA DTI	% Owner Occ	% Cashout Ref	% Full Doc Ref
4 Units	323,895,636	7%	208,427	7.07	0.00	658.93	77.34	40.30	75.79	43.54	37.46
Condominium	234,789,831	5%	174,047	6.74	0.00	657.47	79.29	41.32	92.34	32.02	42.39
UD	422,266,984	9%	213,914	6.88	0.00	641.49	79.30	40.51	95.74	36.45	45.76
Single Family	3,508,247,800	78%	191,488	7.00	0.00	640.93	78.63	40.20	94.00	45.58	46.36
Townhouse	10,817,220	0%	142,332	7.42	0.00	638.39	79.70	39.69	84.71	27.43	42.93
TOTAL POOL	4,500,017,469	100%	193,350	6.98	0.00	643.13	78.64	40.30	92.74	43.82	45.45

PMI - PRIMARY MORTGAGE INSURANCE

Mortgage Insurance	Total Balance Amount	%[2]	WA Loan Balance	WAC	% Covered by Mortgage Ins.	WA FICO	WA LTV	WA DTI	% Owner Occ	% Cashout Ref	% Full Doc Ref	Is Mt down to 80 LTV
Loans >80 LTV w/o Mt	4,500,017,469	100.00%	193,350	6.98	0.00	643.13	78.64	40.30	92.74	43.82	45.45	No
Other	-	0.00%	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	No
TOTAL POOL	4,500,017,469	100.00%	193,350	6.98	0.00	643.13	78.64	40.30	92.74	43.82	45.45	

LOAN BALANCE

Loan Purpose	Total Balance Amount	%[2]	WA Loan Balance	WAC	% Covered by Mortgage Ins.	WA FICO	WA LTV	WA DTI	% SFD/PUD	% Owner Occ
Cash Out Refinance	1,972,070,203	43.87%	187,513	7.18	0.00	620.74	76.84	39.70	88.89	90.92
Purchase	2,057,046,312	45.71%	197,926	6.73	0.00	668.82	80.72	41.08	85.18	95.12
Rate/Term Refinance	470,900,955	10.46%	199,197	7.26	0.00	624.73	77.09	39.40	90.36	89.97
TOTAL POOL	4,500,017,469	100.00%	193,350	6.98	0.00	643.13	78.64	40.30	87.34	92.74

COLLATERAL TYPE - FIXED/FLOATING

Collateral	Total Balance Amount	%[2]	WA Loan Balance	WAC	% Covered by Mortgage Ins.	WA FICO	WA LTV	WA DTI	% SFD/PUD	% Owner Occ	% Cashout Ref	Index	Margin
Fixed	1,391,284,865	30.92%	175,934	6.85	0.00	663.18	76.26	38.86	85.88	87.59	59.73	Fixed Rate	0.00
Floating	3,108,732,604	69.08%	202,312	7.04	0.00	634.16	79.70	40.94	88.00	95.05	36.71	6 Mo	5.17
TOTAL POOL	4,500,017,469	100.00%	193,350	6.98	0.00	643.13	78.64	40.30	87.34	92.74	43.82		0.00

LIEN STATUS

Lien Status	Total Balance Amount	%[2]	WA Loan Balance	WAC	% Covered by Mortgage Ins.	WA FICO	WA LTV	WA DTI	% SFD/PUD	% Owner Occ	% Cashout Ref
First Lien	4,500,017,469	100.00%	193,350	6.98	0.00	643.13	78.64	40.30	87.34	92.74	43.82
Second Lien	-	0.00%	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
TOTAL POOL	4,500,017,469	100.00%	193,350	6.98	0.00	643.13	78.64	40.30	87.34	92.74	43.82

OCCUPANCY TYPE

Occupancy Type	Total Balance Amount	%[2]	WA Loan Balance	WAC	% Covered by Mortgage Ins.	WA FICO	WA LTV	WA DTI	% SFD/PUD	% Owner Occ	% Cashout Reli
Non-owner	293,727,295	6.53%	114,202	7.16	0.00	664.33	75.35	33.98	68.08	0.00	55.80
Primary	4,173,400,119	93.74%	203,243	6.97	0.00	641.55	78.90	40.78	88.70	100.00	42.96
Second Home	32,890,056	0.71%	195,774	6.80	0.00	654.85	75.14	35.50	86.97	0.00	45.84
TOTAL POOL	4,500,017,469	100.00%	193,350	6.98	0.00	643.13	78.64	40.30	87.34	92.74	43.82

PREPAYMENT PENALTY

Prepayment Charges Term at Origination	Total Balance Amount	%[2]	WA Loan Balance	WAC	% Covered by Mortgage Ins.	WA FICO	WA LTV	WA DTI	% SFD/PUD	% Owner Occ	% Cashout Reli
0 Months	1,528,456,140	33.97%	189,638	6.99	0.00	651.40	78.75	39.08	85.90	87.99	53.78
12 Months	137,899,509	3.06%	254,427	7.15	0.00	637.24	77.19	39.42	77.13	94.77	48.81
24 Months	1,634,838,194	36.33%	211,001	6.94	0.00	637.28	79.24	41.67	88.81	97.49	30.55
36 Months	1,198,823,627	26.64%	173,115	7.02	0.00	641.26	77.84	40.08	88.36	92.09	48.65
TOTAL POOL	4,500,017,469	100.00%	193,350	6.98	0.00	643.13	78.64	40.30	87.34	92.74	43.82

SECTION 32 LOANS

Section 32 Loans	Total Balance Amount	%[2]	WA Loan Balance	WAC	% Covered by Mortgage Ins.	WA FICO	WA LTV	WA DTI	% SFD/PUD	% Owner Occ	% Cashout Reli
Total		0%									

GA, KY % & TOP 5 STATES

State	%[2]
GA	1.51%
KY	0.16%
CA	50.31%
TX	7.25%
CO	5.71%
FL	4.26%
IL	4.11%

TOP 5 MSA

MSA	%[2]

TOP 5 ORIGINATORS

Originator	%[2]

SERVICES

Services	%[2]

STRESS ANALYSIS

Rating Agency Base Case Loss Expectations

Standard & Poor's Analyst Name		Moody's Analyst Name		Cumulative Losses		Loss Severity		Cumulative Losses		Loss Severity		Cumulative Losses	
Foreclosure Frequency		Foreclosure Frequency											
AA													
A													
BBB+													
BBB													
BBB-													
B													

Assuming forward LIBOR and Loss Severity depending on MI (see table on the side for Loss Severity assumption), 100% advance of P&I; 12 month lag for liquidation losses, Solve for first dollar of principal loss, i.e. breakeven CDR and corresponding cumulative losses.

	Breakeven CDR		Cumulative Losses			
	25 CPR	40 CPR	60 CPR	25 CPR	40 CPR	60 CPR
AA						
A						
A-						
BBB+						
BBB						
BBB-						

Default Ramp - 0 to 4.5 CDR over 36 months; and other assumptions remaining same as breakeven CDR, solve for a multiple of default ramp at first dollar principal loss for the following prepayment speeds;

	Multiple of Default Ramp		Cumulative Losses			
	25 CPR	40 CPR	60 CPR	25 CPR	40 CPR	60 CPR
AA						
A						
A-						
BBB+						
BBB						
BBB-						

Mortgage Insurance (MI) Coverage	Loss Severity %
None	50%
>70% Loans w/ >80 LTV down to 80%	45%
50 - 70% Loans w/ >80 LTV down to 80%	40%
50 - 70% Loans w/ >80 LTV down to 60%	35%
>70% LTV >80% down to 60%	30%

Long Beach Mortgage Loan Trust 2004-1

Product:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
2/28 LIBOR	14,833	3,007,444,970.34	66.83	79.74	635
3/27 LIBOR	475	86,725,175.74	1.93	79.00	622
5/25 LIBOR	16	5,016,295.88	0.11	75.34	641
6 Month LIBOR	42	9,546,162.30	0.21	76.89	595
Fixed Rate	7,908	1,391,284,865.13	30.92	76.26	663
<b>TOTAL POOL</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>	<b>78.64</b>	<b>643</b>

Prepayment Penalty:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
No Prepayment Penalty	8,059	1,528,456,139.87	33.97	78.75	651
Prepayment Penalty	15,215	2,971,561,329.52	66.03	78.58	639
<b>TOTAL POOL</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>	<b>78.64</b>	<b>643</b>

Principal Balances (\$)	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
a. 0 - 50,000	1,144	46,604,097.14	1.04	74.23	607
b. 50,001 - 100,000	4,326	327,418,028.37	7.28	77.24	621
c. 100,001 - 150,000	5,045	628,727,991.30	13.97	78.61	633
d. 150,001 - 200,000	4,047	706,852,928.38	15.71	78.81	640
e. 200,001 - 250,000	3,023	677,472,579.15	15.05	79.59	646
f. 250,001 - 300,000	2,055	562,119,341.17	12.49	79.92	654
g. 300,001 - 350,000	1,286	415,853,965.65	9.24	79.46	657
h. 350,001 - 400,000	901	337,960,710.54	7.51	79.33	658
i. 400,001 - 450,000	423	180,216,496.31	4.00	78.78	657
j. 450,001 - 500,000	335	159,477,320.01	3.54	78.82	645
k. 500,001 - 550,000	155	81,370,321.70	1.81	78.77	649
l. 550,001 - 600,000	131	75,784,766.17	1.68	78.08	634
m. 600,001 - 650,000	112	70,754,669.23	1.57	77.18	636
n. 650,001 - 700,000	66	44,961,750.53	1.00	77.70	622
o. 700,001 - 750,000	81	59,065,164.05	1.31	73.18	627
p. 750,001 - 800,000	45	34,966,456.34	0.78	73.82	618
q. 800,001 - 850,000	26	21,461,777.45	0.48	70.90	612
r. 850,001 - 900,000	26	22,823,791.52	0.51	74.96	627
s. 900,001 - 950,000	16	14,781,781.45	0.33	72.32	642
t. 950,001 - 1,000,000	28	27,569,117.42	0.61	65.54	638
u. 1,100,001 - 1,150,000	1	1,126,986.13	0.03	70.00	667
v. 1,250,000 - 1,300,000	1	1,296,004.25	0.03	61.90	653
w. 1,300,000 +	1	1,351,425.13	0.03	56.54	679
<b>TOTAL POOL</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>	<b>78.64</b>	<b>643</b>

Original Term (months)	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
120	11	673,868.47	0.01	68.71	668
180	846	112,694,287.00	2.50	70.14	671
240	66	9,234,388.97	0.21	69.94	630
360	22,351	4,377,414,924.95	97.28	78.88	642

TOTAL POOL	23,274	4,500,017,469.39	100.00	78.64	643
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Remaining Term (months)	Number of Mortgage Loans	Principal Balance	% of Aggregate	WA-Ltv	WA-Fico
		Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date		
000-120	11	673,868.47	0.01	68.71	668
121-180	846	112,694,287.00	2.50	70.14	671
181-240	66	9,234,388.97	0.21	69.94	630
301-340	1	265,707.44	0.01	90.00	570
341-360	22,350	4,377,149,217.51	97.27	78.88	642
TOTAL POOL	23,274	4,500,017,469.39	100.00	78.64	643

Property Type	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
2-4 Units	1,554	323,895,635.53	7.20	77.34	659
Condominium	1,349	234,789,830.63	5.22	79.29	657
PUD	1,974	422,266,983.97	9.38	79.30	641
Single Family	18,321	3,508,247,799.73	77.96	78.63	641
Townhouse	76	10,817,219.53	0.24	79.70	638
<b>TOTAL POOL</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>	<b>78.64</b>	<b>643</b>

Occupancy	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
Non-owner	2,572	293,727,294.55	6.53	75.35	664
Primary	20,534	4,173,400,119.20	92.74	78.90	642
Second Home	168	32,890,055.64	0.73	75.14	655
<b>TOTAL POOL</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>	<b>78.64</b>	<b>643</b>

Purpose	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
Cash Out Refinance	10,517	1,972,070,202.80	43.82	76.84	621
Purchase	10,393	2,057,046,311.53	45.71	80.72	669
Rate/Term Refinance	2,364	470,900,955.06	10.46	77.09	625
<b>TOTAL POOL</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>	<b>78.64</b>	<b>643</b>

Combined Original Ltv	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
a. 10.01 - 15.00	2	87,964.16	0.00	13.44	607
b. 15.01 - 20.00	11	954,625.26	0.02	17.54	644
c. 20.01 - 25.00	19	1,958,286.21	0.04	23.14	658
d. 25.01 - 30.00	27	3,393,012.60	0.08	27.58	654
e. 30.01 - 35.00	47	5,549,657.97	0.12	32.54	647
f. 35.01 - 50.00	480	76,845,775.68	1.71	44.46	641
g. 50.01 - 55.00	303	50,698,347.53	1.13	52.76	636
h. 55.01 - 60.00	464	86,266,301.07	1.92	57.84	631
i. 60.01 - 65.00	839	161,779,251.28	3.60	63.34	616
j. 65.01 - 70.00	1,195	231,009,456.20	5.13	68.73	627
k. 70.01 - 75.00	1,940	369,669,433.34	8.21	74.03	629
l. 75.01 - 80.00	12,265	2,438,515,404.77	54.19	79.80	661
m. 80.01 - 85.00	2,477	450,885,752.67	10.02	84.56	594
n. 85.01 - 90.00	2,765	546,283,495.59	12.14	89.74	627
o. 90.01 - 95.00	440	76,120,705.06	1.69	94.80	673
<b>TOTAL POOL</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>	<b>78.64</b>	<b>643</b>

State	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
Alabama	251	28,690,845.26	0.64	80.85	611
Alaska	94	18,596,123.70	0.41	82.55	628
Arizona	215	35,517,577.52	0.79	80.13	622
Arkansas	142	13,659,553.10	0.30	82.76	606
California	8,987	2,264,007,046.48	50.31	78.09	658

Colorado	1,337	256,979,441.28	5.71	79.81	641
Connecticut	123	30,025,388.60	0.67	75.32	628
Delaware	14	1,908,022.03	0.04	81.73	535

## Fico Table

BMLT 2004-1		Master & Sched										Month				Known			LTV>80w/MI
	Count	Balance	% of Balance	Gross Rate	Gross Margin	Gross Lifecap	Gross Lifefloor	Sub Serv Fees	Rem Term	Sched Term	Rem Amort	Orig Term	Initial Cap	Periodic Cap	Month to Next Adj	Provided LTV	FICO's	Avg Balance	
401 - 500	663	\$103,713,638.79	2.30%	9.611	5.881	15.585	9.579	0.000	355	355	359	359	1.053	1.000	20	79.81	485	\$156,430.83	0.00
501 - 510	498	\$71,847,709.48	1.60%	9.471	5.950	15.414	9.408	0.000	355	355	359	359	1.088	1.000	20	78.54	506	\$144,272.51	0.00
511 - 520	576	\$81,750,088.93	1.82%	9.414	5.971	15.359	9.359	0.000	355	355	359	359	1.056	1.000	20	77.53	516	\$141,927.24	0.00
521 - 530	614	\$92,738,746.56	2.06%	8.841	5.917	14.803	8.802	0.000	355	355	359	359	1.051	1.000	21	78.06	525	\$151,040.30	0.00
531 - 540	654	\$105,643,635.88	2.35%	8.551	5.855	14.494	8.493	0.000	354	354	358	358	1.070	1.000	20	77.50	536	\$161,534.61	0.00
541 - 550	643	\$106,445,552.41	2.37%	8.262	5.843	14.198	8.187	0.000	355	355	359	359	1.090	1.000	20	78.24	545	\$165,545.18	0.00
551 - 560	522	\$91,918,236.20	2.04%	8.103	5.787	14.029	8.026	0.000	354	354	358	358	1.084	1.000	21	77.41	555	\$176,088.58	0.00
561 - 570	542	\$96,969,300.63	2.15%	7.796	5.768	13.760	7.753	0.000	353	353	357	357	1.099	1.000	20	77.80	566	\$178,910.15	0.00
571 - 580	526	\$88,200,859.94	2.18%	7.733	5.683	13.673	7.662	0.000	354	354	358	358	1.113	1.000	20	77.86	576	\$186,693.65	0.00
581 - 590	514	\$101,315,519.41	2.25%	7.482	5.376	13.431	7.422	0.000	351	351	355	355	1.128	1.000	20	78.41	585	\$197,111.91	0.00
591 - 600	533	\$103,870,835.86	2.31%	7.400	5.295	13.362	7.359	0.000	354	354	358	358	1.083	1.000	21	78.31	596	\$194,879.62	0.00
601 - 610	771	\$153,102,084.21	3.40%	7.021	5.082	12.925	6.919	0.000	353	353	356	356	1.114	1.000	21	78.25	606	\$198,575.98	0.00
611 - 620	844	\$164,433,570.82	3.65%	6.968	5.086	12.896	6.891	0.000	353	353	357	357	1.088	1.000	20	78.29	616	\$194,826.51	0.00
621 - 630	1,000	\$195,768,613.67	4.35%	6.759	4.994	12.677	6.667	0.000	351	351	356	356	1.102	1.000	21	78.74	626	\$195,768.61	0.00
631 - 640	1,222	\$236,325,007.35	5.25%	6.651	4.922	12.568	6.564	0.000	351	351	355	355	1.078	1.000	20	79.07	636	\$193,391.99	0.00
641 - 650	1,954	\$388,671,681.47	8.64%	6.621	5.028	12.587	6.572	0.000	351	351	355	355	1.088	1.000	20	79.33	646	\$198,910.79	0.00
651 - 660	1,866	\$370,157,354.71	8.23%	6.576	4.891	12.518	6.508	0.000	351	351	355	355	1.057	1.000	20	79.00	655	\$198,369.43	0.00
661 - 670	1,670	\$349,529,241.04	7.77%	6.497	4.854	12.431	6.425	0.000	350	350	354	354	1.064	1.000	20	79.03	665	\$209,298.95	0.00
671 - 680	1,506	\$305,019,646.58	6.78%	6.539	4.898	12.481	6.475	0.000	350	350	354	354	1.054	1.000	20	79.13	675	\$202,536.29	0.00
681 - 690	1,229	\$253,809,636.40	5.64%	6.446	5.026	12.380	6.356	0.000	351	351	355	355	1.107	1.000	20	78.61	685	\$206,517.20	0.00
691 - 700	1,058	\$219,137,326.03	4.87%	6.420	4.843	12.362	6.356	0.000	349	349	353	353	1.056	1.000	20	78.85	696	\$207,124.13	0.00
701 - 710	849	\$181,586,101.05	4.04%	6.397	4.861	12.282	6.282	0.000	350	350	354	354	1.060	1.000	20	79.06	705	\$213,882.33	0.00
711 - 720	675	\$141,986,939.75	3.16%	6.430	4.861	12.322	6.322	0.000	350	350	355	355	1.041	1.000	20	79.18	715	\$210,351.02	0.00
721 - 730	548	\$114,805,573.73	2.55%	6.333	4.875	12.282	6.280	0.000	346	346	351	351	1.058	1.000	20	78.77	725	\$209,499.22	0.00
731 - 740	489	\$95,179,259.25	2.12%	6.444	4.842	12.392	6.382	0.000	348	348	352	352	1.072	1.000	20	78.47	735	\$194,640.61	0.00
741 - 750	360	\$76,529,704.49	1.70%	6.355	4.892	12.318	6.304	0.000	351	351	356	356	1.084	1.000	20	78.98	745	\$212,582.51	0.00
751 - 760	351	\$70,684,972.28	1.57%	6.278	4.834	12.328	6.321	0.000	349	349	353	353	1.052	1.000	20	77.91	756	\$201,381.69	0.00
761 - 770	215	\$47,776,624.84	1.06%	6.200	4.829	12.241	6.231	0.000	344	344	348	348	1.024	1.000	20	75.49	766	\$222,216.86	0.00
771 - 780	176	\$38,396,328.62	0.85%	6.304	4.827	12.292	6.292	0.000	347	347	351	351	1.016	1.000	20	76.59	775	\$218,160.96	0.00
781 - 790	111	\$23,936,149.99	0.53%	6.260	4.736	12.323	6.323	0.000	341	341	346	346	1.014	1.000	20	76.27	785	\$215,640.99	0.00
791 - 800	53	\$11,828,771.38	0.26%	6.234	4.872	12.274	6.274	0.000	354	354	359	359	1.000	1.000	20	73.81	795	\$223,184.37	0.00
801 - 810	20	\$4,164,516.10	0.09%	6.655	4.833	12.479	6.479	0.000	350	350	354	354	1.000	1.000	20	78.22	804	\$208,225.81	0.00
811 - 820	5	\$926,470.13	0.02%	6.201	4.679	12.082	6.082	0.000	356	356	360	360	1.000	1.000	20	80.19	816	\$185,294.03	0.00
ALL	23,274	\$4,500,017,469.39	100.00%	6.983	5.173	13.050	7.043	0.000	351	351	355	355	1.075	1.000	20	78.64	643	\$193,349.55	0.00

### FICO/LTV Strats

Looking for the % of UPB in each of the cells below

The Sum of the values in the two cross-tabs below will equal 100%

#### 1st mortgages

LTV	FICO				
	>700	651-700	601-650	551-600	
>100		0.00	0.00	0.00	0.00
90.01-100		0.35	0.79	0.54	0.01
80.01-90		1.99	5.14	5.68	4.04
70.01-80		13.64	23.74	15.78	4.53
60-70		1.08	2.31	2.04	1.54
<60		0.89	1.30	1.26	0.81
		17.95	33.28	25.30	10.94

#### 2nd Mortgages

LTV	FICO				
	>700	651-700	601-650	551-600	
>100		0.00	0.00	0.00	0.00
90.01-100		0.00	0.00	0.00	0.00
80.01-90		0.00	0.00	0.00	0.00
70.01-80		0.00	0.00	0.00	0.00
60-70		0.00	0.00	0.00	0.00
<60		0.00	0.00	0.00	0.00
		0.00	0.00	0.00	0.00

### Rating Agency Summary

#### Loss Coverage Levels

moody's

fitch

BBB+  
BBB  
BBB-  
BB  
B

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501-550	450-500	<450	Total
0.00	0.00	0.00	0.00
0.00	0.00	0.00	1.69
4.10	1.18	0.02	22.16
3.88	0.79	0.03	62.40
1.54	0.21	0.01	8.73
0.66	0.10	0.00	5.02
10.19	2.28	0.07	100.00

501-550	450-500	<450	Total
0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00

s&p  
Fixed ARM

LONG BEACH MORTGAGE LOAN TRUST 2004-1

Product: 2/28

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>PREPAYMENT PENALTY:</b>			
No Prepayment Penalty	4,408	901,936,625.63	29.99
Prepayment Penalty	10,425	2,105,508,344.71	70.01
<b>Total</b>	<b>14,833</b>	<b>3,007,444,970.34</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>PREPAYMENT TERM (months):</b>			
0	4,408	901,936,625.63	29.99
12	318	81,564,495.87	2.71
24	7,408	1,573,172,694.75	52.31
36	2,699	450,771,154.09	14.99
<b>Total</b>	<b>14,833</b>	<b>3,007,444,970.34</b>	<b>100.00</b>

Product: 3/27

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>PREPAYMENT PENALTY:</b>			
No Prepayment Penalty	67	12,790,564.98	14.75
Prepayment Penalty	408	73,934,610.76	85.25
<b>Total</b>	<b>475</b>	<b>86,725,175.74</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>PREPAYMENT TERM (months):</b>			
0	67	12,790,564.98	14.75
12	7	1,624,693.18	1.87
24	44	7,869,783.50	9.07
36	357	64,440,134.08	74.30
<b>Total</b>	<b>475</b>	<b>86,725,175.74</b>	<b>100.00</b>

Product: Fixed Rate

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>PREPAYMENT PENALTY:</b>			
No Prepayment Penalty	3,553	606,038,512.82	43.56
Prepayment Penalty	4,355	785,246,352.31	56.44
<b>Total</b>	<b>7,908</b>	<b>1,391,284,865.13</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>PREPAYMENT TERM (months):</b>			
0	3,553	606,038,512.82	43.56
12	214	53,540,110.27	3.85
24	291	52,584,897.38	3.78
36	3,850	679,121,344.66	48.81
<b>Total</b>	<b>7,908</b>	<b>1,391,284,865.13</b>	<b>100.00</b>

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## LONG BEACH MORTGAGE LOAN TRUST 2004-1

### Scheduled 2/01/04 Balances

POOL: Group I& Group II

TOTAL CURRENT BALANCE: 300,158,924  
 NUMBER OF LOANS: 403

		Minimum	Maximum
AVG CURRENT BALANCE:	\$744,811.22	\$600,259.64	\$1,351,425.13
WAVG GROSS COUPON:	6.8504 %	4.9900	10.0500 %
WAVG GROSS MARGIN:	5.1015 %	4.2500	6.7500 %
WAVG INITIAL RATE CAP:	1.0793 %	1.0000	3.0000 %
WAVG SUBSEQUENT RATE CAP:	1.0000 %	1.0000	1.0000 %
WAVG MINIMUM RATE:	6.9125 %	4.9900	10.0500 %
WAVG MAXIMUM RATE:	12.9187 %	10.9900	16.0500 %
WAVG NEXT RESET:	20.30 months	14.00	58.00 months
WAVG COMBINED ORIGINAL LTV:	73.97 %	36.00	90.00 %
WAVG ORIGINAL TERM:	356 months	180	360 months
WAVG REMAINING TERM:	352 months	174	359 months
WAVG FICO SCORE:	629	477	798

PREPAYMENT BREAKDOWN (\$): 54.33 % Prepayment Penalty, 45.67 % No Prepayment Penalty

TOP STATE CONCENTRATIONS (\$): 44.24 % California, 14.36 % Texas, 4.55 % Illinois

MAXIMUM ZIP CODE CONCENTRATION (\$) 0.96 % 75225 (Dallas, TX)

FIRST PAY DATE:	May 01, 2003	Feb 01, 2004
PAID TO DATE:	Dec 01, 2003	Feb 01, 2004
NEXT RATE CHANGE DATE:	Apr 01, 2005	Dec 01, 2008
MATURE DATE:	Aug 01, 2018	Jan 01, 2034

PRODUCT:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
2/28 LIBOR	291	215,951,075.28	71.95
3/27 LIBOR	7	5,474,957.82	1.82
5/25 LIBOR	3	2,020,649.52	0.67
Fixed Rate	102	76,712,240.88	25.56
<b>Total</b>	<b>403</b>	<b>300,158,923.50</b>	<b>100.00</b>

PREPAYMENT PENALTY:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
No Prepayment Penalty	178	137,096,993.35	45.67
Prepayment Penalty	225	163,061,930.15	54.33
<b>Total</b>	<b>403</b>	<b>300,158,923.50</b>	<b>100.00</b>

PRINCIPAL BALANCE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
600,000.01 - 650,000.00	112	70,754,669.23	23.57

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650,000.01 - 700,000.00	66	44,961,750.53	14.98
700,000.01 - 750,000.00	81	59,065,164.05	19.68
750,000.01 - 800,000.00	45	34,966,456.34	11.65
800,000.01 - 850,000.00	26	21,461,777.45	7.15
850,000.01 - 900,000.00	26	22,823,791.52	7.60
900,000.01 - 950,000.00	16	14,781,781.45	4.92
950,000.01 - 1,000,000.00	28	27,569,117.42	9.18
1,100,000.01 - 1,150,000.00	1	1,126,986.13	0.38
1,250,000.01 - 1,300,000.00	1	1,296,004.25	0.43
1,350,000.01 - 1,400,000.00	1	1,351,425.13	0.45
<b>Total</b>	<b>403</b>	<b>300,158,923.50</b>	<b>100.00</b>

ORIGINAL TERM (months):	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
180	8	5,601,026.19	1.87
240	1	831,154.13	0.28
360	394	293,726,743.18	97.86
<b>Total</b>	<b>403</b>	<b>300,158,923.50</b>	<b>100.00</b>

REMAINING TERM (months):	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
174 - 180	8	5,601,026.19	1.87
231 - 240	1	831,154.13	0.28
341 - 350	1	741,998.48	0.25
351 - 359	393	292,984,744.70	97.61
<b>Total</b>	<b>403</b>	<b>300,158,923.50</b>	<b>100.00</b>

PROPERTY TYPE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
Single Family	323	239,795,502.97	79.89
PUD	58	43,979,615.38	14.65
2-4 Units	17	12,596,969.72	4.20
Condominium	5	3,786,835.43	1.26
<b>Total</b>	<b>403</b>	<b>300,158,923.50</b>	<b>100.00</b>

OCCUPANCY:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
Primary	396	295,241,196.02	98.36
Second Home	5	3,620,837.18	1.21
Non-owner	2	1,296,890.30	0.43
<b>Total</b>	<b>403</b>	<b>300,158,923.50</b>	<b>100.00</b>

PURPOSE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
Cash Out Refinance	193	143,073,200.78	47.67
Rate/Term Refinance	108	81,797,892.23	27.25
Purchase	102	75,287,830.49	25.08
<b>Total</b>	<b>403</b>	<b>300,158,923.50</b>	<b>100.00</b>

	Number of	Principal Balance Outstanding as of	% of Aggregate Principal Balance Outstanding as of
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40.01 - 45.00	2	1,729,541.36	0.58
45.01 - 50.00	6	4,863,340.35	1.62
50.01 - 55.00	8	5,758,316.12	1.92
55.01 - 60.00	12	10,971,813.79	3.66
60.01 - 65.00	35	27,798,964.66	9.26
65.01 - 70.00	53	43,123,078.33	14.37
70.01 - 75.00	93	68,476,657.94	22.81
75.01 - 80.00	132	93,899,746.94	31.28
80.01 - 85.00	37	26,093,079.27	8.69
85.01 - 90.00	24	16,727,063.34	5.57
<b>Total</b>	<b>403</b>	<b>300,158,923.50</b>	<b>100.00</b>

STATE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
Alabama	3	2,163,252.32	0.72
Alaska	2	1,611,412.63	0.54
Arizona	3	2,292,333.88	0.76
California	181	132,778,634.49	44.24
Colorado	13	9,471,560.47	3.16
Connecticut	8	6,597,608.94	2.20
Florida	16	10,952,643.96	3.65
Georgia	3	2,277,843.80	0.76
Hawaii	4	2,988,187.94	1.00
Illinois	18	13,664,780.29	4.55
Indiana	1	965,938.31	0.32
Iowa	2	1,640,493.03	0.55
Louisiana	2	1,544,208.58	0.51
Maryland	8	6,062,794.11	2.02
Massachusetts	3	2,177,346.53	0.73
Michigan	7	5,070,114.37	1.69
Minnesota	6	4,604,557.52	1.53
Missouri	1	605,836.43	0.20
Montana	2	1,270,014.80	0.42
Nevada	5	3,283,436.16	1.09
New Hampshire	1	726,951.65	0.24
New Jersey	7	4,864,600.29	1.62
New Mexico	5	4,053,954.71	1.35
New York	17	12,798,949.25	4.26
Ohio	1	822,825.82	0.27
Oklahoma	2	1,409,680.41	0.47
Oregon	4	3,079,568.57	1.03
Pennsylvania	3	2,155,084.00	0.72
Tennessee	2	1,348,191.94	0.45
Texas	55	43,092,534.44	14.36
Utah	2	1,640,193.96	0.55
Virginia	4	3,256,068.36	1.08
Washington	12	8,887,321.54	2.96
<b>Total</b>	<b>403</b>	<b>300,158,923.50</b>	<b>100.00</b>

DOCUMENTATION:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
Full Documentation	277	206,689,749.24	68.86
Limited Documentation	9	6,260,593.55	2.09
Stated Income Documentation	117	87,208,580.71	29.05
<b>Total</b>	<b>403</b>	<b>300,158,923.50</b>	<b>100.00</b>

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LIEN:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
First Lien	403	300,158,923.50	100.00
Total	403	300,158,923.50	100.00

CREDIT GRADE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
A	379	282,495,365.97	94.12
B	19	14,185,390.96	4.73
C	5	3,478,166.57	1.16
Total	403	300,158,923.50	100.00

FICO:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
477 - 500	2	1,389,666.69	0.46
501 - 550	46	33,821,155.37	11.27
551 - 600	81	61,190,597.53	20.39
601 - 650	127	94,247,805.89	31.40
651 - 700	103	76,796,146.63	25.59
701 - 750	31	23,483,458.19	7.82
751 - 798	13	9,230,093.20	3.08
Total	403	300,158,923.50	100.00

GROSS COUPON:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
4.001 - 5.000	2	1,335,932.16	0.45
5.001 - 6.000	88	66,652,590.27	22.21
6.001 - 7.000	167	124,750,483.27	41.56
7.001 - 8.000	107	79,358,225.67	26.44
8.001 - 9.000	31	22,083,479.64	7.36
9.001 - 10.000	7	5,286,920.70	1.76
10.001 - 11.000	1	691,291.79	0.23
Total	403	300,158,923.50	100.00

MAXIMUM RATE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
10.001 - 11.000	1	735,476.26	0.33
11.001 - 12.000	63	48,985,927.00	21.92
12.001 - 13.000	116	85,808,701.45	38.40
13.001 - 14.000	86	62,775,389.19	28.09
14.001 - 15.000	27	19,162,976.23	8.58
15.001 - 16.000	7	5,286,920.70	2.37
16.001 - 17.000	1	691,291.79	0.31
Total	301	223,446,682.62	100.00

MINIMUM RATE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
4.001 - 5.000	1	735,476.26	0.33
5.001 - 6.000	65	50,354,799.33	22.54
6.001 - 7.000	114	84,439,829.12	37.79
7.001 - 8.000	86	62,775,389.19	28.09
	27	19,162,976.23	8.58

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10.001 - 11.000	1	691,291.79	0.31
<b>Total</b>	<b>301</b>	<b>223,446,682.62</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>GROSS MARGIN:</b>			
3.001 - 4.500	56	43,619,770.77	19.52
4.501 - 5.000	160	117,967,809.98	52.79
5.501 - 6.000	72	52,599,455.58	23.54
6.001 - 6.500	4	3,050,903.63	1.37
6.501 - 7.000	9	6,208,742.66	2.78
<b>Total</b>	<b>301</b>	<b>223,446,682.62</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>NEXT RATE CHANGE DATE:</b>			
04/01/05 - 04/30/05	1	741,998.48	0.33
05/01/05 - 05/31/05	1	696,210.79	0.31
06/01/05 - 06/30/05	1	632,801.12	0.28
07/01/05 - 07/31/05	17	12,624,587.99	5.65
08/01/05 - 08/31/05	62	47,574,851.43	21.29
09/01/05 - 09/30/05	66	48,103,306.04	21.53
10/01/05 - 10/31/05	40	29,834,510.01	13.35
11/01/05 - 11/30/05	50	37,635,207.41	16.84
12/01/05 - 12/31/05	37	26,942,638.83	12.06
01/01/06 - 01/31/06	16	11,164,963.18	5.00
08/01/06 - 08/31/06	2	1,709,366.33	0.76
09/01/06 - 09/30/06	2	1,383,852.16	0.62
10/01/06 - 10/31/06	3	2,381,739.33	1.07
07/01/08 - 07/31/08	1	626,460.32	0.28
12/01/08 - 12/31/08	2	1,394,189.20	0.62
<b>Total</b>	<b>301</b>	<b>223,446,682.62</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>INITIAL RATE CAP:</b>			
1.000	289	214,582,202.95	96.03
3.000	12	8,864,479.67	3.97
<b>Total</b>	<b>301</b>	<b>223,446,682.62</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>SUBSEQUENT RATE CAP:</b>			
1.000	301	223,446,682.62	100.00
<b>Total</b>	<b>301</b>	<b>223,446,682.62</b>	<b>100.00</b>

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## **LONG BEACH MORTGAGE LOAN TRUST 2004-1** **Scheduled 2/01/04 Balances**

**POOL:** Group I & Group II

**TOTAL CURRENT BALANCE:** 741,298,614  
**NUMBER OF LOANS:** 4,673

<b>AVG CURRENT BALANCE:</b>	\$158,634.41	<b>Minimum</b> \$20,963.03	<b>Maximum</b> \$993,023.08
<b>WAVG GROSS COUPON:</b>	8.7389 %	5.4300	13.7000 %
<b>WAVG GROSS MARGIN:</b>	5.8716 %	4.2500	6.9900 %
<b>WAVG INITIAL RATE CAP:</b>	1.0719 %	1.0000	3.0000 %
<b>WAVG SUBSEQUENT RATE CAP:</b>	1.0000 %	1.0000	1.0000 %
<b>WAVG MINIMUM RATE:</b>	8.7169 %	5.4300	13.2500 %
<b>WAVG MAXIMUM RATE:</b>	14.7214 %	11.4300	19.2500 %
<b>WAVG NEXT RESET:</b>	20.34 months	1.00	58.00 months
<b>WAVG COMBINED ORIGINAL LTV:</b>	78.13 %	12.90	90.00 %
<b>WAVG ORIGINAL TERM:</b>	358 months	120	360 months
<b>WAVG REMAINING TERM:</b>	354 months	115	359 months
<b>WAVG FICO SCORE:</b>	529	0	569
<b>PREPAYMENT BREAKDOWN (\$):</b>	71.30 % Prepayment Penalty, 28.70 % No Prepayment Penalty		
<b>TOP STATE CONCENTRATIONS (\$):</b>	29.87 % California, 8.37 % Texas, 6.92 % Illinois		
<b>MAXIMUM ZIP CODE CONCENTRATION (\$)</b>	0.33 % 90265 (Malibu, CA)		

<b>FIRST PAY DATE:</b>	Aug 01, 2002	Feb 01, 2004
<b>PAID TO DATE:</b>	Dec 01, 2003	Aug 01, 2004
<b>NEXT RATE CHANGE DATE:</b>	Mar 01, 2004	Dec 01, 2008
<b>MATURE DATE:</b>	Sep 01, 2013	Jan 01, 2034

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>PRODUCT:</b>			
2/28 LIBOR	3,846	633,631,466.00	85.48
3/27 LIBOR	133	20,049,992.26	2.70
5/25 LIBOR	1	749,304.73	0.10
6 Month LIBOR	24	4,776,945.19	0.64
Fixed Rate	669	82,090,905.47	11.07
<b>Total</b>	<b>4,673</b>	<b>741,298,613.65</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>PREPAYMENT PENALTY:</b>			
No Prepayment Penalty	1,452	212,727,042.87	28.70
Prepayment Penalty	3,221	528,571,570.78	71.30
<b>Total</b>	<b>4,673</b>	<b>741,298,613.65</b>	<b>100.00</b>

% of Aggregate

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PRINCIPAL BALANCE:	Number of Mortgage Loans	Outstanding as of the Cutoff Date	Outstanding as of the Cutoff Date
20,963.03 - 50,000.00	425	17,219,227.26	2.32
50,000.01 - 100,000.00	1,282	95,768,153.45	12.92
100,000.01 - 150,000.00	1,092	134,885,601.11	18.20
150,000.01 - 200,000.00	754	131,691,502.11	17.76
200,000.01 - 250,000.00	452	101,252,640.10	13.66
250,000.01 - 300,000.00	241	65,909,986.69	8.89
300,000.01 - 350,000.00	128	41,505,095.77	5.60
350,000.01 - 400,000.00	89	33,599,397.91	4.53
400,000.01 - 450,000.00	43	18,203,217.86	2.46
450,000.01 - 500,000.00	53	25,230,048.71	3.40
500,000.01 - 550,000.00	21	10,951,169.88	1.48
550,000.01 - 600,000.00	24	13,863,799.82	1.87
600,000.01 - 650,000.00	17	10,670,484.70	1.44
650,000.01 - 700,000.00	13	8,892,068.48	1.20
700,000.01 - 750,000.00	12	8,824,671.98	1.19
750,000.01 - 800,000.00	10	7,746,032.24	1.04
800,000.01 - 850,000.00	6	4,937,579.64	0.67
850,000.01 - 900,000.00	6	5,249,515.10	0.71
950,000.01 - 993,023.08	5	4,898,420.84	0.66
<b>Total</b>	<b>4,673</b>	<b>741,298,613.65</b>	<b>100.00</b>

ORIGINAL TERM (months):	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
120	2	71,447.85	0.01
180	84	5,891,380.18	0.79
240	15	1,874,714.31	0.25
360	4,572	733,461,071.31	98.94
<b>Total</b>	<b>4,673</b>	<b>741,298,613.65</b>	<b>100.00</b>

REMAINING TERM (months):	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
115 - 120	2	71,447.85	0.01
171 - 180	84	5,891,380.18	0.79
231 - 240	15	1,874,714.31	0.25
341 - 350	16	1,792,682.78	0.24
351 - 359	4,556	731,668,388.53	98.70
<b>Total</b>	<b>4,673</b>	<b>741,298,613.65</b>	<b>100.00</b>

PROPERTY TYPE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
Single Family	3,986	618,181,699.85	83.39
PUD	291	58,304,192.02	7.87
2-4 Units	214	37,862,860.93	5.11
Condominium	163	24,334,241.73	3.28
Townhouse	19	2,615,619.12	0.35
<b>Total</b>	<b>4,673</b>	<b>741,298,613.65</b>	<b>100.00</b>

OCCUPANCY:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
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Second Home	21	3,520,165.49	0.47
<b>Total</b>	<b>4,673</b>	<b>741,298,613.65</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>PURPOSE:</b>			
Cash Out Refinance	3,072	502,359,569.80	67.77
Purchase	939	124,783,824.23	16.83
Rate/Term Refinance	662	114,155,219.62	15.40
<b>Total</b>	<b>4,673</b>	<b>741,298,613.65</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>COMBINED ORIGINAL LTV:</b>			
12.00 - 15.00	1	39,895.83	0.01
15.01 - 20.00	4	226,780.47	0.03
20.01 - 25.00	6	481,787.17	0.06
25.01 - 30.00	6	732,872.81	0.10
30.01 - 35.00	11	903,410.31	0.12
35.01 - 40.00	29	4,287,840.71	0.58
40.01 - 45.00	36	4,954,934.39	0.67
45.01 - 50.00	55	7,323,594.61	0.99
50.01 - 55.00	79	11,751,611.60	1.59
55.01 - 60.00	122	15,573,659.85	2.10
60.01 - 65.00	342	51,581,723.61	6.96
65.01 - 70.00	337	57,175,588.25	7.71
70.01 - 75.00	502	81,516,784.41	11.00
75.01 - 80.00	1,265	199,779,301.61	26.95
80.01 - 85.00	1,216	186,803,037.41	25.20
85.01 - 90.00	662	118,165,790.61	15.94
<b>Total</b>	<b>4,673</b>	<b>741,298,613.65</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>STATE:</b>			
Alabama	96	8,799,540.39	1.19
Alaska	16	4,070,612.12	0.55
Arizona	54	7,592,007.89	1.02
Arkansas	53	5,110,417.78	0.69
California	924	221,393,255.47	29.87
Colorado	201	38,762,899.82	5.23
Connecticut	36	7,314,975.46	0.99
Delaware	10	1,548,549.02	0.21
Florida	328	43,765,908.16	5.90
Georgia	101	13,946,973.79	1.88
Hawaii	5	2,758,377.68	0.37
Idaho	10	1,126,489.79	0.15
Illinois	351	51,280,088.63	6.92
Indiana	67	6,878,244.64	0.93
Iowa	16	1,828,002.28	0.25
Kansas	19	1,874,239.24	0.25
Kentucky	33	2,834,354.27	0.38
Louisiana	82	7,884,973.12	1.06
Maine	4	715,135.14	0.10
Maryland	68	13,584,585.65	1.83

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Minnesota	56	9,299,124.33	1.25
Missouri	116	10,534,197.28	1.42
Montana	26	3,706,960.12	0.50
Nebraska	27	2,446,587.36	0.33
Nevada	23	4,610,901.50	0.62
New Hampshire	8	1,189,997.02	0.16
New Jersey	116	23,925,823.33	3.23
New Mexico	26	4,059,409.27	0.55
New York	107	26,501,600.06	3.58
North Carolina	90	9,384,035.26	1.27
North Dakota	8	601,827.23	0.08
Ohio	177	18,636,587.24	2.51
Oklahoma	66	4,947,941.04	0.67
Oregon	65	11,812,480.97	1.59
Pennsylvania	71	9,956,727.45	1.34
Rhode Island	19	2,915,323.44	0.39
South Carolina	37	4,191,028.76	0.57
South Dakota	6	752,264.92	0.10
Tennessee	75	8,427,198.32	1.14
Texas	564	62,020,985.53	8.37
Utah	34	4,902,543.58	0.66
Vermont	1	146,375.38	0.02
Virginia	74	14,849,643.91	2.00
Washington	100	17,944,310.59	2.42
West Virginia	10	1,162,880.36	0.16
Wisconsin	52	6,402,241.31	0.86
Wyoming	9	1,018,304.44	0.14
<b>Total</b>	<b>4,673</b>	<b>741,298,613.65</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>DOCUMENTATION:</b>			
Full Documentation	3,687	571,604,177.62	77.11
Limited Documentation	62	14,162,698.02	1.91
Stated Income Documentation	924	155,531,738.01	20.98
<b>Total</b>	<b>4,673</b>	<b>741,298,613.65</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>LIEN:</b>			
First Lien	4,673	741,298,613.65	100.00
<b>Total</b>	<b>4,673</b>	<b>741,298,613.65</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>CREDIT GRADE:</b>			
A	2,365	421,537,401.89	56.86
B	1,658	238,216,143.30	32.13
C	469	60,806,177.72	8.20
D	181	20,738,890.74	2.80
<b>Total</b>	<b>4,673</b>	<b>741,298,613.65</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>FICO:</b>			

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351 - 400	1	437,031.49	0.06
401 - 450	4	755,052.05	0.10
451 - 500	658	102,521,555.25	13.83
501 - 550	2,985	458,425,733.26	61.84
551 - 569	1,008	177,311,470.19	23.92
<b>Total</b>	<b>4,673</b>	<b>741,298,613.65</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>GROSS COUPON:</b>			
5.430 - 6.000	12	3,752,222.16	0.51
6.001 - 7.000	193	50,901,789.24	6.87
7.001 - 8.000	811	180,282,323.53	24.32
8.001 - 9.000	1,293	223,407,750.16	30.14
9.001 - 10.000	1,280	181,025,996.49	24.42
10.001 - 11.000	742	76,829,720.83	10.36
11.001 - 12.000	283	21,763,280.00	2.94
12.001 - 13.000	55	3,121,251.64	0.42
13.001 - 13.700	4	214,279.60	0.03
<b>Total</b>	<b>4,673</b>	<b>741,298,613.65</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>MAXIMUM RATE:</b>			
11.001 - 12.000	11	3,582,959.88	0.54
12.001 - 13.000	161	42,047,928.81	6.38
13.001 - 14.000	724	164,130,014.64	24.90
14.001 - 15.000	1,147	201,557,102.32	30.58
15.001 - 16.000	1,115	162,616,842.93	24.67
16.001 - 17.000	598	65,783,915.40	9.98
17.001 - 18.000	209	17,221,178.59	2.61
18.001 - 19.000	38	2,224,613.35	0.34
19.001 - 20.000	1	43,152.26	0.01
<b>Total</b>	<b>4,004</b>	<b>659,207,708.18</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>MINIMUM RATE:</b>			
5.001 - 6.000	11	3,582,959.88	0.54
6.001 - 7.000	165	43,182,642.74	6.55
7.001 - 8.000	723	163,468,690.04	24.80
8.001 - 9.000	1,148	201,753,353.07	30.61
9.001 - 10.000	1,114	162,331,489.34	24.63
10.001 - 11.000	598	65,698,656.12	9.97
11.001 - 12.000	206	16,922,151.38	2.57
12.001 - 13.000	38	2,224,613.35	0.34
13.001 - 14.000	1	43,152.26	0.01
<b>Total</b>	<b>4,004</b>	<b>659,207,708.18</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>GROSS MARGIN:</b>			
4.001 - 4.500	3	505,138.51	0.08
4.501 - 5.000	448	81,522,437.42	12.37
5.001 - 5.500	10	1,426,945.49	0.22

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6.001 - 6.500	405	48,355,570.41	7.34
6.501 - 7.000	592	81,156,751.29	12.31
<b>Total</b>	<b>4,004</b>	<b>659,207,708.18</b>	<b>100.00</b>

NEXT RATE CHANGE DATE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
03/01/04 - 03/31/04	4	818,800.28	0.12
04/01/04 - 04/30/04	6	1,865,833.49	0.28
05/01/04 - 05/31/04	2	439,024.30	0.07
06/01/04 - 06/30/04	7	1,073,061.38	0.16
07/01/04 - 07/31/04	4	281,453.01	0.04
08/01/04 - 08/31/04	2	332,602.21	0.05
10/01/04 - 10/31/04	1	58,586.13	0.01
11/01/04 - 11/30/04	2	224,431.23	0.03
12/01/04 - 12/31/04	2	329,229.79	0.05
03/01/05 - 03/31/05	1	77,908.36	0.01
04/01/05 - 04/30/05	9	1,068,697.79	0.16
05/01/05 - 05/31/05	8	1,230,840.44	0.19
06/01/05 - 06/30/05	4	725,330.34	0.11
07/01/05 - 07/31/05	185	34,358,349.01	5.21
08/01/05 - 08/31/05	654	107,506,501.18	16.31
09/01/05 - 09/30/05	680	121,665,524.33	18.46
10/01/05 - 10/31/05	582	96,117,052.03	14.58
11/01/05 - 11/30/05	638	100,937,292.31	15.31
12/01/05 - 12/31/05	688	110,347,636.93	16.74
01/01/06 - 01/31/06	391	58,950,256.65	8.94
05/01/06 - 05/31/06	1	152,940.57	0.02
07/01/06 - 07/31/06	5	863,326.63	0.13
08/01/06 - 08/31/06	21	2,751,651.27	0.42
09/01/06 - 09/30/06	28	4,327,566.36	0.66
10/01/06 - 10/31/06	20	3,023,568.82	0.46
11/01/06 - 11/30/06	27	4,375,095.86	0.66
12/01/06 - 12/31/06	24	3,721,004.90	0.56
01/01/07 - 01/31/07	7	834,837.85	0.13
12/01/08 - 12/31/08	1	749,304.73	0.11
<b>Total</b>	<b>4,004</b>	<b>659,207,708.18</b>	<b>100.00</b>

INITIAL RATE CAP:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
1.000	3,852	635,495,633.43	96.40
3.000	152	23,712,074.75	3.60
<b>Total</b>	<b>4,004</b>	<b>659,207,708.18</b>	<b>100.00</b>

SUBSEQUENT RATE CAP:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
1.000	4,004	659,207,708.18	100.00
<b>Total</b>	<b>4,004</b>	<b>659,207,708.18</b>	<b>100.00</b>

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## **LONG BEACH MORTGAGE LOAN TRUST 2004-1** **Scheduled 2/01/04 Balances**

**POOL:** Group II

**TOTAL CURRENT BALANCE:** 1,583,821,602

**NUMBER OF LOANS:** 4,932

<b>WAVG DTI RATIO:</b>	40.38 %	<b>Minimum</b> 1.00	<b>Maximum</b> 59.00 %
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DTI RATIO:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
1.00 - 5.00	14	5,803,311.52	0.37
5.01 - 10.00	39	17,953,163.84	1.13
10.01 - 15.00	69	23,329,910.55	1.47
15.01 - 20.00	113	35,599,216.39	2.25
20.01 - 25.00	192	55,340,423.43	3.49
25.01 - 30.00	294	95,967,017.57	6.06
30.01 - 35.00	525	157,802,956.88	9.96
35.01 - 40.00	806	257,301,714.92	16.25
40.01 - 45.00	1,079	354,853,598.55	22.40
45.01 - 50.00	1,439	474,052,959.24	29.93
50.01 - 55.00	356	103,974,233.63	6.56
55.01 - 59.00	6	1,843,095.56	0.12
<b>Total</b>	<b>4,932</b>	<b>1,583,821,602.08</b>	<b>100.00</b>

ICO	<=500	501-550	551-600	601-650	651-700	701-750	751-800	>800
<=050	0.05	0.26	0.24	0.51	0.53	0.20	0.18	0.07
50.01-060	0.05	0.40	0.58	0.75	0.77	0.28	0.22	0.00
50.01-070	0.22	1.54	1.54	2.04	2.31	0.78	0.29	0.01
70.01-075	0.26	1.08	1.29	2.13	2.31	0.83	0.29	0.01
75.01-080	0.56	2.80	3.24	13.65	21.43	9.60	2.86	0.05
80.01-085	0.91	2.56	1.82	2.29	1.76	0.54	0.11	0.01
85.01-090	0.29	1.54	2.22	3.38	3.38	1.05	0.27	0.01
90.01-095	0.00	0.00	0.01	0.54	0.79	0.27	0.07	0.01
95.01-100	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
100	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total								100

ICO	<=500	501-550	551-600	601-650	651-700	701-750	751-800	>800
4.001-5.000	0.00	0.00	0.00	0.06	0.17	0.15	0.08	0.00
5.001-6.000	0.00	0.02	0.25	4.08	8.35	4.21	1.66	0.03
6.001-7.000	0.02	0.52	2.51	13.60	18.84	7.26	2.13	0.05
7.001-8.000	0.09	2.32	4.80	6.40	5.25	1.78	0.36	0.03
8.001-9.000	0.40	3.34	2.56	0.97	0.62	0.14	0.06	0.01
9.001-10.000	1.18	2.49	0.63	0.14	0.04	0.02	0.00	0.00
10.001-11.000	0.56	1.07	0.15	0.03	0.01	0.00	0.00	0.00
11.001-12.000	0.10	0.37	0.04	0.02	0.00	0.00	0.00	0.00
12.001-13.000	0.01	0.06	0.00	0.00	0.00	0.00	0.00	0.00
13.001-14.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
14.001-15.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total								100

[illegible]

ong Beach Mortgage Loan Trust 2004-1

Principal Balances (\$)	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date			
			WA-Ltv	WA-Fico	WA-Coupon	
750,001 - 775,000	20	15,272,089.01	75.55	623	6.982	
775,001 - 800,000	25	19,694,367.33	72.48	614	6.919	
800,001 - 825,000	16	13,074,155.02	71.81	627	6.788	
825,001 - 850,000	10	8,387,622.43	69.49	590	7.240	
850,001 - 875,000	13	11,241,890.77	73.70	637	6.730	
875,001 - 900,000	13	11,581,900.75	76.19	617	7.205	
900,001 - 925,000	10	9,143,073.35	68.18	637	6.567	
925,001 - 950,000	6	5,638,708.10	79.02	650	7.000	
950,001 - 975,000	7	6,730,994.40	66.89	624	6.438	
975,001 - 1,000,000	21	20,838,123.02	65.10	643	6.551	
1,125,001 - 1,150,000	1	1,126,986.13	70.00	667	5.625	
1,125,001 - 1,300,000	1	1,296,004.25	61.90	653	5.875	
1,350,001 - 1,375,000	1	1,351,425.13	56.54	679	5.875	
<b>TOTAL POOL</b>	<b>144</b>	<b>125,377,339.69</b>	<b>71.19</b>	<b>627</b>	<b>6.801</b>	

**Long Beach 2004-1**

Original	# of Loans	Balance	Avg. Balance	% of Group Balance	WAC	WARM	FICD	Q.LTV	Combined LTV	DTI	% of Full Dec. Owner	% of Primary Family (including PUD)	% Cashout
21,977	4,368,017,483.33	18,749.33	1.28	8.88	33.78	8.3	8.3	15.78	43.38	8.74	77.38	77.38	0.31
Average Loan Balance	1,144	48,884,027.14	40,737.85	1.04%	8.86%	331.24	687	74.23	34.17	57.51	59.04	89.44	57.32
CA	2,138	134,147,441.95	62,744.36	2.88%	8.17%	344.71	618	76.66	36.69	57.38	72.42	94.61	46.51
CA				4.67%									
CA	759	339,693,816.32	448,144.88	7.55%	6.68%	353.02	652	78.60	41.28	45.32	97.88	80.79	43.67
CA	286	157,155,987.87	540,893.31	3.65%	6.84%	352.29	642	78.44	39.78	58.34	97.17	71.78	44.96
CA	128	94,031,670.39	746,282.70	2.05%	6.92%	351.25	624	73.42	37.84	69.04	98.44	81.78	49.72
CA	52	41,285,568.97	851,645.56	0.85%	6.96%	350.04	620	73.00	37.81	76.79	98.15	74.63	54.04
CA	44	42,360,898.87	952,520.43	0.84%	6.96%	355.16	640	67.91	36.89	65.74	100.00	79.33	45.05
CA	3	3,774,455.51	1,258,138.50	0.04%	5.80%	356.04	686	62.40	40.76	64.70	100.00	84.70	
CA				18.15%									
CA	623	91,491,378.43	155,470.81	2.17%	8.82%	354.59	484	79.75	42.50	88.11	97.64	82.71	76.80
CA	1,430	280,020,048.86	165,154.32	4.45%	9.31%	354.71	513	78.09	42.09	79.16	97.15	83.92	63.02
CA	1,612	257,500,083.17	185,142.61	5.17%	8.47%	354.71	508	77.00	41.00	74.69	95.56	82.56	68.37
CA	1,300	234,128,651.94	177,370.19	5.05%	7.92%	353.48	583	77.55	40.62	71.25	95.33	81.68	64.06
CA	1,224	242,541,652.70	196,549.15	5.59%	7.51%	353.65	587	78.44	39.57	71.40	93.52	79.05	63.90
CA				23.15%									
CA	10,877	2,161,256,366.19	196,710.51	48.03%	6.71%	354.77	664	80.00	41.77	32.19	95.02	76.47	21.34
CA	2,447	456,885,752.67	182,028.97	10.02%	7.73%	355.68	594	84.56	41.74	75.56	95.68	79.87	62.36
CA	465	546,263,425.99	197,570.88	12.14%	7.33%	353.69	627	89.74	39.73	74.43	94.17	80.78	56.41
CA	01-40								40.98	41.12	98.84	84.80	30.75
CA	01-55	78,120,705.06	173,001.90	1.65%	7.98%	354.11	673	94.80					
CA				4.85%	8.27%	358.42	601	74.09	40.93	56.00	98.90	81.76	36.45
CA	1,687	183,698,626.87	137,256.35	0.82%	9.91%	355.43	515	74.41	41.97	94.80	100.00	55.61	36.30
CA	6	823,541.68											
CA	2,572	250,727,224.95	114,201.90	6.53%	7.64%	346.91	664	75.35	33.98	49.02	0.00	93.61	55.80
CA	168	32,850,025.64	195,774.14	0.77%	6.80%	345.50	665	75.14	36.50	45.59	0.00	72.22	45.84
CA				7.89%									
CA	155	36,175,577.13	233,907.27	0.88%	7.53%	353.67	592	75.30	35.15	0.00	88.43	78.43	54.41
CA	12,044	2,418,065,621.27	199,818.79	53.75%	6.73%	350.78	668	77.64	40.59	0.00	93.31	76.53	34.44
CA				100.00%									
CA	10,517	197,070,202.80	187,512.62	43.82%	7.18%	347.87	621	76.84	30.70	58.77	93.92	81.08	100.00
CA													
CA	1,564	323,865,605.53	208,427.65	7.26%	7.07%	348.52	689	77.34	40.30	37.40	75.79	0.00	43.54
CA				7.26%									
CA													
CA	20,154	4,024,282,336.57	201,105.15	90.90%	6.78%	350.77	654	79.05	40.26	41.87	92.48	71.74	41.52
CA	2,271	338,032,261.26	147,996.65	7.47%	6.99%	353.76	547	76.83	40.68	76.53	95.17	83.48	68.80
CA	6,919	83,192,056.84	134,387.51	1.85%	9.25%	354.78	552	71.29	40.95	77.29	94.85	83.04	65.05
CA	230	26,510,814.72	115,264.41	0.59%	10.57%	356.73	549	61.56	31.96	98.90	95.64	87.74	12.99
CA				100.00%									
CA	4,968	1,017,675,117.65	205,342.01	0.23	8.87%	352.47	650	79.37	43.12	37.38	95.83	78.39	36.89
CA	5,940	1,282,315,461.78	212,645.04	0.28	8.89%	351.85	647	79.76	43.43	45.40	96.17	79.51	37.31
CA	1,515	324,203,581.89	188,688.08	0.07	7.82%	352.76	581	77.77	53.05	67.40	91.61	78.65	66.44
CA				0.00	7.80%	358.42	588	77.40	53.76	60.08	100.00	79.65	48.62
CA													
CA	4,440	1,181,185,027.21	205,494	0.26	6.5853	354	661	78.45	41.321	35.12	85.35	86.47	32.68
CA	4,538	1,082,802,019.27	228,612	0.24	6.8227	349	655	77.69	41.104	42.31	95.02	75.19	44.91
CA	1,337	258,979,441.28	192,208	0.06	6.8467	353	641	79.81	54.16	52.41	96.24	69.59	52.95
CA	2,471	326,178,335.04	132,003	0.07	7.5593	349	632	77.81	39.609	42.78	83.90	65.98	36.47

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## LONG BEACH MORTGAGE LOAN TRUST 2004-1

### Scheduled 2/01/04 Balances

POOL: Stated Documentation

TOTAL CURRENT BALANCE: 2,418,606,621  
NUMBER OF LOANS: 12,104

		Minimum	Maximum
AVG CURRENT BALANCE:	\$199,818.79	\$18,822.97	\$1,351,425.13
WAVG GROSS COUPON:	6.7309 %	4.5000	13.5500 %
WAVG GROSS MARGIN:	5.0161 %	4.0000	6.7800 %
WAVG INITIAL RATE CAP:	1.0620 %	1.0000	3.0000 %
WAVG SUBSEQUENT RATE CAP:	1.0000 %	1.0000	1.0000 %
WAVG MINIMUM RATE:	6.7048 %	4.5000	13.2500 %
WAVG MAXIMUM RATE:	12.7134 %	10.5000	19.2500 %
WAVG NEXT RESET:	20.32 months	1.00	59.00 months
WAVG COMBINED ORIGINAL LTV:	77.64 %	15.63	95.00 %
WAVG ORIGINAL TERM:	355 months	120	360 months
WAVG REMAINING TERM:	351 months	115	359 months
WAVG FICO SCORE:	669	0	817
PREPAYMENT BREAKDOWN (\$):	63.82 % Prepayment Penalty, 36.18 % No Prepayment Penalty		
TOP STATE CONCENTRATIONS (\$):	57.02 % California, 7.40 % Texas, 4.78 % Colorado		
MAXIMUM ZIP CODE CONCENTRATION (\$)	0.59 % 94565 (Bay Point, CA)		

FIRST PAY DATE:	Oct 01, 2002	Feb 01, 2004
PAID TO DATE:	Dec 01, 2003	Dec 01, 2004
NEXT RATE CHANGE DATE:	Mar 01, 2004	Jan 01, 2009
MATURE DATE:	Sep 01, 2013	Jan 01, 2034

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
PRODUCT:			
2/28 LIBOR	7,570	1,620,480,747.65	67.00
3/27 LIBOR	198	35,028,417.42	1.45
5/25 LIBOR	5	998,646.37	0.04
6 Month LIBOR	13	2,779,576.96	0.11
Fixed Rate	4,318	759,319,232.87	31.39
Total	12,104	2,418,606,621.27	100.00

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
PREPAYMENT PENALTY:			
No Prepayment Penalty	4,346	875,041,598.05	36.18
Prepayment Penalty	7,758	1,543,565,023.22	63.82
Total	12,104	2,418,606,621.27	100.00

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
PRODUCT:			

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18,822.97 - 50,000.00	480	19,544,679.50	0.81
50,000.01 - 100,000.00	1,852	140,900,919.55	5.83
100,000.01 - 150,000.00	2,488	311,880,887.10	12.90
150,000.01 - 200,000.00	2,197	384,562,498.18	15.90
200,000.01 - 250,000.00	1,760	395,063,567.15	16.33
250,000.01 - 300,000.00	1,301	356,105,662.77	14.72
300,000.01 - 350,000.00	805	260,331,067.25	10.76
350,000.01 - 400,000.00	585	219,678,772.48	9.08
400,000.01 - 450,000.00	231	98,397,477.84	4.07
450,000.01 - 500,000.00	172	81,759,565.98	3.38
500,000.01 - 550,000.00	70	36,672,632.99	1.52
550,000.01 - 600,000.00	46	26,500,309.77	1.10
600,000.01 - 650,000.00	38	24,129,483.68	1.00
650,000.01 - 700,000.00	16	10,808,638.49	0.45
700,000.01 - 750,000.00	21	15,327,636.13	0.63
750,000.01 - 800,000.00	15	11,640,889.90	0.48
800,000.01 - 850,000.00	3	2,458,564.57	0.10
850,000.01 - 900,000.00	8	6,983,480.43	0.29
900,000.01 - 950,000.00	4	3,698,715.00	0.15
950,000.01 - 1,000,000.00	11	10,809,747.38	0.45
1,350,000.01 - 1,351,425.13	1	1,351,425.13	0.06
<b>Total</b>	<b>12,104</b>	<b>2,418,606,621.27</b>	<b>100.00</b>

ORIGINAL TERM (months):	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
120	2	338,196.49	0.01
180	477	65,827,363.34	2.72
240	26	3,689,868.58	0.15
360	11,599	2,348,751,192.86	97.11
<b>Total</b>	<b>12,104</b>	<b>2,418,606,621.27</b>	<b>100.00</b>

REMAINING TERM (months):	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
115 - 120	2	338,196.49	0.01
161 - 170	4	675,294.59	0.03
171 - 180	473	65,152,068.75	2.69
231 - 240	26	3,689,868.58	0.15
341 - 350	25	5,341,173.21	0.22
351 - 359	11,574	2,343,410,019.65	96.89
<b>Total</b>	<b>12,104</b>	<b>2,418,606,621.27</b>	<b>100.00</b>

PROPERTY TYPE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
Single Family	9,311	1,853,381,861.53	76.63
PUD	1,080	223,372,181.56	9.24
2-4 Units	915	202,010,992.27	8.35
Condominium	760	133,668,183.52	5.53
Townhouse	38	6,173,402.39	0.26
<b>Total</b>	<b>12,104</b>	<b>2,418,606,621.27</b>	<b>100.00</b>

OCCUPANCY:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
Primary	10,678	2,256,903,151.21	93.31
Non-owner	1,337	145,299,202.56	6.01

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Second Home	89	16,404,267.50	0.68
<b>Total</b>	<b>12,104</b>	<b>2,418,606,621.27</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>PURPOSE:</b>			
Purchase	6,767	1,396,642,539.42	57.75
Cash Out Refinance	4,356	832,906,913.94	34.44
Rate/Term Refinance	981	189,057,167.91	7.82
<b>Total</b>	<b>12,104</b>	<b>2,418,606,621.27</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>COMBINED ORIGINAL LTV:</b>			
15.63 - 20.00	9	852,736.89	0.04
20.01 - 25.00	10	913,462.53	0.04
25.01 - 30.00	12	1,579,124.70	0.07
30.01 - 35.00	27	3,038,368.54	0.13
35.01 - 40.00	54	7,887,975.06	0.33
40.01 - 45.00	71	12,182,179.83	0.50
45.01 - 50.00	141	23,755,590.79	0.98
50.01 - 55.00	172	29,402,737.21	1.22
55.01 - 60.00	269	50,191,222.19	2.08
60.01 - 65.00	394	81,802,310.13	3.38
65.01 - 70.00	741	135,701,916.67	5.61
70.01 - 75.00	1,101	192,705,716.23	7.97
75.01 - 80.00	7,797	1,601,631,198.11	66.22
80.01 - 85.00	423	98,007,488.39	4.05
85.01 - 90.00	644	138,699,141.64	5.73
90.01 - 95.00	239	40,255,452.36	1.66
<b>Total</b>	<b>12,104</b>	<b>2,418,606,621.27</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>STATE:</b>			
Alabama	63	6,891,247.37	0.28
Alaska	37	7,871,997.94	0.33
Arizona	110	17,375,038.45	0.72
Arkansas	38	3,170,470.09	0.13
California	5,585	1,379,038,067.32	57.02
Colorado	619	115,540,706.25	4.78
Connecticut	36	7,476,276.05	0.31
Delaware	4	559,118.48	0.02
Florida	695	97,389,932.13	4.03
Georgia	203	30,921,832.85	1.28
Hawaii	25	9,420,712.18	0.39
Idaho	21	2,380,817.21	0.10
Illinois	470	88,124,439.66	3.64
Indiana	40	3,821,726.75	0.16
Iowa	10	1,117,133.29	0.05
Kansas	5	496,740.34	0.02
Kentucky	35	2,608,837.91	0.11
Louisiana	43	5,664,141.55	0.23
Maine	3	383,988.03	0.02
Maryland	79	15,537,333.07	0.64
Massachusetts	118	27,499,757.26	1.14
Michigan	167	21,768,252.07	0.90
Minnesota	36	7,877,006.87	0.33

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Montana	66	11,820,080.34	0.49
Nebraska	26	3,609,115.01	0.15
Nevada	73	14,301,358.43	0.59
New Hampshire	21	3,969,315.62	0.16
New Jersey	113	24,537,721.94	1.01
New Mexico	29	7,653,823.38	0.32
New York	337	88,231,455.02	3.65
North Carolina	115	12,674,431.89	0.52
North Dakota	2	208,546.03	0.01
Ohio	130	13,500,281.24	0.56
Oklahoma	59	7,228,775.17	0.30
Oregon	262	39,777,090.09	1.64
Pennsylvania	59	7,956,937.55	0.33
Rhode Island	33	5,444,736.18	0.23
South Carolina	15	2,058,687.09	0.09
South Dakota	2	234,179.28	0.01
Tennessee	202	15,013,775.28	0.62
Texas	1,348	178,883,010.11	7.40
Utah	168	24,796,830.59	1.03
Vermont	1	146,375.38	0.01
Virginia	60	13,072,347.03	0.54
Washington	435	79,005,965.99	3.27
West Virginia	1	104,685.34	0.00
Wisconsin	40	5,612,010.00	0.23
Wyoming	10	1,242,036.48	0.05
<b>Total</b>	<b>12,104</b>	<b>2,418,606,621.27</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>DOCUMENTATION:</b>			
Stated Income Documentation	12,104	2,418,606,621.27	100.00
<b>Total</b>	<b>12,104</b>	<b>2,418,606,621.27</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>LIEN:</b>			
First Lien	12,104	2,418,606,621.27	100.00
<b>Total</b>	<b>12,104</b>	<b>2,418,606,621.27</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>CREDIT GRADE:</b>			
A	11,524	2,327,203,484.59	96.22
B	454	73,361,671.37	3.03
C	124	17,796,130.63	0.74
D	2	245,334.68	0.01
<b>Total</b>	<b>12,104</b>	<b>2,418,606,621.27</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>FICO:</b>			
<= 0	3	168,641.97	0.01
351 - 400	1	437,031.49	0.02
451 - 500	65	9,921,830.12	0.41
501 - 550	606	98,914,236.67	4.09
551 - 600	703	134,666,067.57	5.57
601 - 650	2,414	464,878,429.77	19.22

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701 - 750	2,243	468,581,841.51	19.37
751 - 800	666	144,352,338.06	5.97
801 - 817	15	3,099,909.78	0.13
<b>Total</b>	<b>12,104</b>	<b>2,418,606,621.27</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>GROSS COUPON:</b>			
4.500 - 5.000	46	8,054,997.49	0.33
5.001 - 6.000	1,964	483,235,504.57	19.98
6.001 - 7.000	6,013	1,290,798,685.96	53.37
7.001 - 8.000	2,754	461,947,755.27	19.10
8.001 - 9.000	801	118,927,092.89	4.92
9.001 - 10.000	310	38,712,942.90	1.60
10.001 - 11.000	150	12,849,631.87	0.53
11.001 - 12.000	51	3,285,187.38	0.14
12.001 - 13.000	12	673,156.98	0.03
13.001 - 13.550	3	121,665.96	0.01
<b>Total</b>	<b>12,104</b>	<b>2,418,606,621.27</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>MAXIMUM RATE:</b>			
10.001 - 11.000	18	4,024,835.37	0.24
11.001 - 12.000	1,277	329,041,282.02	19.83
12.001 - 13.000	4,068	915,446,116.83	55.17
13.001 - 14.000	1,632	290,634,658.23	17.52
14.001 - 15.000	446	77,247,319.84	4.66
15.001 - 16.000	219	31,779,963.30	1.92
16.001 - 17.000	88	8,732,783.60	0.53
17.001 - 18.000	30	1,996,149.89	0.12
18.001 - 19.000	7	341,127.06	0.02
19.001 - 20.000	1	43,152.26	0.00
<b>Total</b>	<b>7,786</b>	<b>1,659,287,388.40</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>MINIMUM RATE:</b>			
4.001 - 5.000	18	4,024,835.37	0.24
5.001 - 6.000	1,279	329,943,092.33	19.88
6.001 - 7.000	4,122	925,480,859.31	55.78
7.001 - 8.000	1,584	281,590,909.95	16.97
8.001 - 9.000	442	75,859,292.05	4.57
9.001 - 10.000	216	31,346,480.33	1.89
10.001 - 11.000	87	8,661,489.85	0.52
11.001 - 12.000	30	1,996,149.89	0.12
12.001 - 13.000	7	341,127.06	0.02
13.001 - 14.000	1	43,152.26	0.00
<b>Total</b>	<b>7,786</b>	<b>1,659,287,388.40</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>GROSS MARGIN:</b>			
3.501 - 4.000	3	368,099.50	0.02
4.001 - 4.500	1,227	301,307,862.63	18.16
4.501 - 5.000	5,350	1,129,492,943.82	68.07
5.001 - 5.500	8	1,392,169.27	0.08

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6.001 - 6.500	75	11,272,820.67	0.68
6.501 - 7.000	405	77,942,273.42	4.70
<b>Total</b>	<b>7,786</b>	<b>1,659,287,388.40</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>NEXT RATE CHANGE DATE:</b>			
03/01/04 - 03/31/04	2	501,263.02	0.03
04/01/04 - 04/30/04	3	644,135.98	0.04
05/01/04 - 05/31/04	2	482,596.29	0.03
06/01/04 - 06/30/04	4	901,559.41	0.05
07/01/04 - 07/31/04	1	59,946.28	0.00
08/01/04 - 08/31/04	1	190,075.98	0.01
11/01/04 - 11/30/04	2	404,637.85	0.02
12/01/04 - 12/31/04	1	370,534.06	0.02
01/01/05 - 01/31/05	1	217,251.82	0.01
03/01/05 - 03/31/05	3	804,022.70	0.05
04/01/05 - 04/30/05	8	1,895,517.30	0.11
05/01/05 - 05/31/05	15	3,178,864.86	0.19
06/01/05 - 06/30/05	11	2,573,694.36	0.16
07/01/05 - 07/31/05	409	89,618,964.31	5.40
08/01/05 - 08/31/05	1,347	291,021,846.34	17.54
09/01/05 - 09/30/05	1,311	284,795,609.62	17.16
10/01/05 - 10/31/05	1,073	229,980,658.42	13.86
11/01/05 - 11/30/05	1,307	287,762,899.31	17.34
12/01/05 - 12/31/05	1,351	274,265,192.66	16.53
01/01/06 - 01/31/06	731	153,591,054.04	9.26
07/01/06 - 07/31/06	2	325,760.86	0.02
08/01/06 - 08/31/06	31	6,202,406.17	0.37
09/01/06 - 09/30/06	40	5,736,012.64	0.35
10/01/06 - 10/31/06	31	6,819,809.67	0.41
11/01/06 - 11/30/06	31	5,577,902.73	0.34
12/01/06 - 12/31/06	37	6,458,980.40	0.39
01/01/07 - 01/31/07	26	3,907,544.95	0.24
08/01/08 - 08/31/08	2	457,650.67	0.03
09/01/08 - 09/30/08	1	74,530.36	0.00
10/01/08 - 10/31/08	1	277,628.07	0.02
01/01/09 - 01/31/09	1	188,837.27	0.01
<b>Total</b>	<b>7,786</b>	<b>1,659,287,388.40</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>INITIAL RATE CAP:</b>			
1.000	7,502	1,606,985,667.31	96.85
2.000	8	1,681,439.48	0.10
3.000	276	50,620,281.61	3.05
<b>Total</b>	<b>7,786</b>	<b>1,659,287,388.40</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>SUBSEQUENT RATE CAP:</b>			
1.000	7,786	1,659,287,388.40	100.00
<b>Total</b>	<b>7,786</b>	<b>1,659,287,388.40</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>CA CONCENTRATION:</b>			

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CA-SOUTH	2,737	618,205,009.71	25.56
OUTSIDE CA	6,519	1,039,568,553.95	42.98
Total	12,104	2,418,606,621.27	100.00

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## LONG BEACH MORTGAGE LOAN TRUST 2004-1 Scheduled 2/01/04 Balances

### POOL:

Group I& Group II

TOTAL CURRENT BALANCE: 622,404,201  
 NUMBER OF LOANS: 3,205

		Minimum	Maximum
AVG CURRENT BALANCE:	\$194,197.88	\$22,412.11	\$942,333.02
WAVG GROSS COUPON:	7.3355 %	5.1500	12.3000 %
WAVG GROSS MARGIN:	4.9184 %	4.2500	6.7500 %
WAVG INITIAL RATE CAP:	1.0543 %	1.0000	3.0000 %
WAVG SUBSEQUENT RATE CAP:	1.0000 %	1.0000	1.0000 %
WAVG MINIMUM RATE:	7.3565 %	5.1500	12.3000 %
WAVG MAXIMUM RATE:	13.3591 %	11.1500	18.3000 %
WAVG NEXT RESET:	20.08 months	2.00	58.00 months
WAVG COMBINED ORIGINAL LTV:	90.36 %	85.14	95.00 %
WAVG ORIGINAL TERM:	357 months	180	360 months
WAVG REMAINING TERM:	353 months	173	359 months
WAVG FICO SCORE:	632	459	815

PREPAYMENT BREAKDOWN (S): 50.16 % No Prepayment Penalty, 49.84 % Prepayment Penalty

TOP STATE CONCENTRATIONS (S): 38.51 % California, 8.17 % Colorado, 5.89 % Illinois

MAXIMUM ZIP CODE CONCENTRATION (S) 0.75 % 94531 (Antioch, CA)

FIRST PAY DATE:	Jun 01, 2002	Feb 01, 2004
PAID TO DATE:	Dec 01, 2003	Mar 01, 2004
NEXT RATE CHANGE DATE:	Apr 01, 2004	Dec 01, 2008
MATURE DATE:	Jul 01, 2018	Jan 01, 2034

PRODUCT:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
2/28 LIBOR	2,051	416,900,789.16	66.98
3/27 LIBOR	57	10,080,445.09	1.62
5/25 LIBOR	2	418,811.48	0.07
6 Month LIBOR	5	1,842,003.26	0.30
Fixed Rate	1,090	193,162,151.66	31.03
Total	3,205	622,404,200.65	100.00

PREPAYMENT PENALTY:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
No Prepayment Penalty	1,628	312,201,299.68	50.16
Prepayment Penalty	1,577	310,202,900.97	49.84
Total	3,205	622,404,200.65	100.00

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PRINCIPAL BALANCE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
0.01 - 50,000.00	79	3,323,991.07	0.53
50,000.01 - 100,000.00	474	36,668,733.81	5.89
100,000.01 - 150,000.00	756	94,885,538.18	15.25
150,000.01 - 200,000.00	627	108,744,722.57	17.47
200,000.01 - 250,000.00	493	110,674,712.67	17.78
250,000.01 - 300,000.00	340	92,918,175.62	14.93
300,000.01 - 350,000.00	173	55,668,012.40	8.94
350,000.01 - 400,000.00	108	40,366,965.52	6.49
400,000.01 - 450,000.00	55	23,448,124.44	3.77
450,000.01 - 500,000.00	40	19,215,770.36	3.09
500,000.01 - 550,000.00	19	9,976,797.22	1.60
550,000.01 - 600,000.00	17	9,785,593.45	1.57
600,000.01 - 650,000.00	10	6,281,130.68	1.01
650,000.01 - 700,000.00	7	4,744,414.59	0.76
700,000.01 - 750,000.00	2	1,494,013.73	0.24
750,000.01 - 800,000.00	2	1,530,833.67	0.25
850,000.01 - 900,000.00	2	1,734,337.65	0.28
900,000.01 - 1,000,000.00	1	942,333.02	0.15
<b>Total</b>	<b>3,205</b>	<b>622,404,200.65</b>	<b>100.00</b>

ORIGINAL TERM (months):	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
180	72	9,913,130.85	1.59
240	2	308,320.57	0.05
360	3,131	612,182,749.23	98.36
<b>Total</b>	<b>3,205</b>	<b>622,404,200.65</b>	<b>100.00</b>

REMAINING TERM (months):	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
173 - 180	72	9,913,130.85	1.59
231 - 240	2	308,320.57	0.05
331 - 340	1	265,707.44	0.04
341 - 350	9	1,744,251.34	0.28
351 - 359	3,121	610,172,790.45	98.03
<b>Total</b>	<b>3,205</b>	<b>622,404,200.65</b>	<b>100.00</b>

PROPERTY TYPE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
Single Family	2,610	503,121,191.85	80.84
PUD	260	55,537,141.62	8.92
2-4 Units	196	39,467,722.03	6.34
Condominium	131	23,309,801.79	3.75
Townhouse	8	968,343.36	0.16
<b>Total</b>	<b>3,205</b>	<b>622,404,200.65</b>	<b>100.00</b>

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	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>OCCUPANCY:</b>			
Primary	2,951	590,455,634.83	94.87
Non-owner	245	30,483,250.73	4.90
Second Home	9	1,465,315.09	0.24
<b>Total</b>	<b>3,205</b>	<b>622,404,200.65</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>PURPOSE:</b>			
Cash Out Refinance	1,678	331,592,718.01	53.28
Purchase	1,133	217,155,937.52	34.89
Rate/Term Refinance	394	73,655,545.12	11.83
<b>Total</b>	<b>3,205</b>	<b>622,404,200.65</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>COMBINED ORIGINAL LTV:</b>			
85.01 - 90.00	2,765	546,283,495.59	87.77
90.01 - 95.00	440	76,120,705.06	12.23
<b>Total</b>	<b>3,205</b>	<b>622,404,200.65</b>	<b>100.00</b>

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STATE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
Alabama	60	7,199,420.62	1.16
Alaska	25	5,786,168.92	0.93
Arizona	49	8,503,740.79	1.37
Arkansas	48	5,646,150.67	0.91
California	964	239,699,305.92	38.51
Colorado	246	50,876,959.91	8.17
Connecticut	23	5,382,952.36	0.86
Delaware	3	449,345.10	0.07
Florida	203	30,602,319.92	4.92
Georgia	91	15,413,196.56	2.48
Hawaii	6	1,897,649.27	0.30
Idaho	13	1,627,350.91	0.26
Illinois	202	36,673,083.48	5.89
Indiana	34	3,930,024.53	0.63
Iowa	8	1,749,643.23	0.28
Kansas	6	1,178,597.39	0.19
Kentucky	16	1,884,065.97	0.30
Louisiana	28	3,593,949.48	0.58
Maryland	31	7,207,492.22	1.16
Massachusetts	15	3,898,397.57	0.63
Michigan	73	11,393,568.09	1.83
Minnesota	29	7,793,751.74	1.25
Missouri	52	5,841,827.20	0.94
Montana	24	4,105,557.60	0.66
Nebraska	22	1,933,447.46	0.31
Nevada	21	4,342,981.42	0.70
New Hampshire	3	413,343.62	0.07
New Jersey	35	8,152,511.32	1.31
New Mexico	18	2,561,812.12	0.41
New York	56	14,559,805.49	2.34
North Carolina	37	5,057,574.05	0.81
North Dakota	7	462,615.97	0.07
Ohio	108	13,564,439.48	2.18
Oklahoma	25	2,866,148.79	0.46
Oregon	82	15,441,711.04	2.48
Pennsylvania	37	5,509,187.48	0.89
Rhode Island	11	2,393,004.36	0.38
South Carolina	16	2,781,198.98	0.45
South Dakota	3	321,392.58	0.05
Tennessee	41	4,292,539.39	0.69
Texas	162	23,463,438.45	3.77
Utah	43	6,867,734.49	1.10
Virginia	22	4,544,004.40	0.73
Washington	166	35,969,891.04	5.78
West Virginia	4	455,467.10	0.07
Wisconsin	27	3,193,413.30	0.51
Wyoming	10	922,018.87	0.15
<b>Total</b>	<b>3,205</b>	<b>622,404,200.65</b>	<b>100.00</b>

## RBS Greenwich Capital

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	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>DOCUMENTATION:</b>			
Full Documentation	2,318	442,476,923.22	71.09
Limited Documentation	4	972,683.43	0.16
<b>Stated Income Documentation</b>	<b>883</b>	<b>178,954,594.00</b>	<b>28.75</b>
<b>Total</b>	<b>3,205</b>	<b>622,404,200.65</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>LIEN:</b>			
First Lien	3,205	622,404,200.65	100.00
<b>Total</b>	<b>3,205</b>	<b>622,404,200.65</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>CREDIT GRADE:</b>			
A	3,193	620,917,798.38	99.76
B	10	1,243,878.39	0.20
C	2	242,523.88	0.04
<b>Total</b>	<b>3,205</b>	<b>622,404,200.65</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>FICO:</b>			
< 600	1	112,283.29	0.02
451 - 460	2	288,808.06	0.05
461 - 470	5	1,111,644.88	0.18
471 - 480	10	1,808,125.55	0.29
481 - 490	30	4,598,002.77	0.74
491 - 500	33	5,219,321.05	0.84
501 - 510	60	12,298,478.99	1.98
511 - 520	49	8,376,791.98	1.35
521 - 530	73	11,958,830.71	1.92
531 - 540	90	15,496,640.30	2.49
541 - 550	115	21,326,325.15	3.43
551 - 560	88	17,057,341.73	2.74
561 - 570	120	21,895,751.89	3.52
571 - 580	88	16,679,124.26	2.68
581 - 590	100	22,634,355.18	3.64
591 - 600	102	22,008,390.41	3.54
601 - 650	908	176,446,530.74	28.35
651 - 700	936	187,689,086.80	30.16
701 - 750	308	59,156,295.50	9.50
751 - 800	81	15,139,032.36	2.43
801 - 815	6	1,103,039.05	0.18
<b>Total</b>	<b>3,205</b>	<b>622,404,200.65</b>	<b>100.00</b>

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GROSS COUPON:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
5.001 - 6.000	129	32,137,001.61	5.16
6.001 - 7.000	1,104	245,135,747.20	39.39
7.001 - 8.000	1,172	223,037,282.55	35.83
8.001 - 9.000	540	88,211,958.21	14.17
9.001 - 10.000	195	26,831,538.33	4.31
10.001 - 11.000	59	6,651,210.13	1.07
11.001 - 12.000	5	365,650.08	0.06
12.001 - 13.000	1	33,812.54	0.01
<b>Total</b>	<b>3,205</b>	<b>622,404,200.65</b>	<b>100.00</b>

MAXIMUM RATE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
10.001 - 12.000	100	25,939,548.25	6.04
12.001 - 13.000	735	166,814,239.85	38.86
13.001 - 14.000	727	144,497,150.54	33.66
14.001 - 15.000	355	64,556,580.18	15.04
15.001 - 16.000	149	21,839,027.72	5.09
16.001 - 17.000	46	5,415,634.86	1.26
17.001 - 18.000	2	146,055.05	0.03
18.001 - 19.000	1	33,812.54	0.01
<b>Total</b>	<b>2,115</b>	<b>429,242,048.99</b>	<b>100.00</b>

MINIMUM RATE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
5.001 - 6.000	100	25,939,548.25	6.04
6.001 - 7.000	737	167,222,272.93	38.96
7.001 - 8.000	727	144,490,363.83	33.66
8.001 - 9.000	354	64,498,793.15	15.03
9.001 - 10.000	148	21,495,568.38	5.01
10.001 - 11.000	46	5,415,634.86	1.26
11.001 - 12.000	2	146,055.05	0.03
12.001 - 13.000	1	33,812.54	0.01
<b>Total</b>	<b>2,115</b>	<b>429,242,048.99</b>	<b>100.00</b>

GROSS MARGIN:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
4.001 - 4.500	832	171,140,846.91	39.87
4.501 - 5.000	663	137,681,726.86	32.08
5.001 - 5.500	7	1,453,408.55	0.34
5.501 - 6.000	597	115,405,074.47	26.89
6.001 - 7.000	16	3,560,992.20	0.83
<b>Total</b>	<b>2,115</b>	<b>429,242,048.99</b>	<b>100.00</b>

NEXT RATE CHANGE DATE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
04/01/04 - 04/30/04	2	983,718.08	0.23
05/01/04 - 05/31/04	1	341,405.38	0.08
06/01/04 - 06/30/04	2	516,879.80	0.12
10/01/04 - 10/31/04	1	102,248.67	0.02
11/01/04 - 11/30/04	2	546,080.99	0.13
12/01/04 - 12/31/04	1	192,293.77	0.04
01/01/05 - 01/31/05	2	584,940.35	0.14
04/01/05 - 04/30/05	1	101,009.19	0.02
05/01/05 - 05/31/05	9	1,877,870.01	0.44
06/01/05 - 06/30/05	2	259,724.52	0.06
07/01/05 - 07/31/05	136	28,538,181.76	6.65
08/01/05 - 08/31/05	395	81,539,149.96	19.00
09/01/05 - 09/30/05	380	78,629,238.95	18.32
10/01/05 - 10/31/05	315	66,066,430.15	15.39
11/01/05 - 11/30/05	319	64,127,547.63	14.94
12/01/05 - 12/31/05	317	60,763,522.50	14.16
01/01/06 - 01/31/06	171	33,572,550.71	7.82
07/01/06 - 07/31/06	3	702,357.65	0.16
08/01/06 - 08/31/06	12	2,176,195.31	0.51
09/01/06 - 09/30/06	13	2,379,438.19	0.55
10/01/06 - 10/31/06	8	1,121,586.99	0.26
11/01/06 - 11/30/06	9	1,709,459.14	0.40
12/01/06 - 12/31/06	10	1,590,758.61	0.37
01/01/07 - 01/31/07	2	400,649.20	0.09
09/01/08 - 08/31/08	1	225,150.26	0.05
12/01/08 - 12/31/08	1	193,661.22	0.05
<b>Total</b>	<b>2,115</b>	<b>429,242,048.99</b>	<b>100.00</b>

INITIAL RATE CAP:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
1.000	2,051	417,590,053.63	97.29
3.000	64	11,651,995.36	2.71
<b>Total</b>	<b>2,115</b>	<b>429,242,048.99</b>	<b>100.00</b>

SUBSEQUENT RATE CAP:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
1.000	2,115	429,242,048.99	100.00
<b>Total</b>	<b>2,115</b>	<b>429,242,048.99</b>	<b>100.00</b>

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	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
CA CONCENTRATION:			
CA-NORTH	465	117,365,363.74	18.86
CA-SOUTH	499	122,333,942.18	19.66
OUTSIDE CA	2,241	382,704,894.73	61.49
Total	3,205	622,404,200.65	100.00

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## LONG BEACH MORTGAGE LOAN TRUST 2004-1

### Scheduled 2/01/04 Balances

POOL: Group I& Group II

TOTAL CURRENT BALANCE: 293,727,295  
NUMBER OF LOANS: 2,572

AVG CURRENT BALANCE:	\$114,201.90	Minimum \$19,970.80	Maximum \$696,210.79
WAVG GROSS COUPON:	7.1644 %	4.5500	13.3000 %
WAVG GROSS MARGIN:	4.8707 %	4.2500	6.7500 %
WAVG INITIAL RATE CAP:	1.0606 %	1.0000	3.0000 %
WAVG SUBSEQUENT RATE CAP:	1.0000 %	1.0000	1.0000 %
WAVG MINIMUM RATE:	7.2397 %	5.0000	13.2500 %
WAVG MAXIMUM RATE:	13.2397 %	11.0000	19.2500 %
WAVG NEXT RESET:	20.37 months	1.00	58.00 months
WAVG COMBINED ORIGINAL LTV:	75.35 %	13.89	90.00 %
WAVG ORIGINAL TERM:	351 months	180	360 months
WAVG REMAINING TERM:	347 months	172	359 months
WAVG FICO SCORE:	664	469	808

PREPAYMENT BREAKDOWN (\$): 57.14 % No Prepayment Penalty, 42.86 % Prepayment Penalty

TOP STATE CONCENTRATIONS (\$): 33.30 % California, 5.95 % Colorado, 5.75 % Texas

MAXIMUM ZIP CODE CONCENTRATION (\$) 0.89 % 30310 (Atlanta, GA)

FIRST PAY DATE:	Nov 01, 2002	Feb 01, 2004
PAID TO DATE:	Dec 01, 2003	Aug 01, 2004
NEXT RATE CHANGE DATE:	Mar 01, 2004	Dec 01, 2008
MATURE DATE:	Jun 01, 2018	Jan 01, 2034

PRODUCT:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
2/28 LIBOR	1,011	129,555,843.84	44.11
3/27 LIBOR	24	3,870,532.93	1.32
5/25 LIBOR	1	193,661.22	0.07
6 Month LIBOR	3	584,369.93	0.20
Fixed Rate	1,533	159,522,886.63	54.31
<b>Total</b>	<b>2,572</b>	<b>293,727,294.55</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
PREPAYMENT PENALTY:			
No Prepayment Penalty	1,502	167,822,764.50	57.14
Prepayment Penalty	1,070	125,904,530.05	42.86
<b>Total</b>	<b>2,572</b>	<b>293,727,294.55</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
PRINCIPAL BALANCE:			

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0.01 - 50,000.00	469	18,780,996.85	6.39
50,000.01 - 100,000.00	930	65,775,936.39	22.39
100,000.01 - 150,000.00	570	69,748,457.41	23.75
150,000.01 - 200,000.00	275	47,637,962.20	16.22
200,000.01 - 250,000.00	141	31,395,570.38	10.69
250,000.01 - 300,000.00	97	26,612,710.15	9.06
300,000.01 - 350,000.00	49	15,895,459.83	5.41
350,000.01 - 400,000.00	21	7,799,570.01	2.66
400,000.01 - 450,000.00	7	2,988,231.23	1.02
450,000.01 - 500,000.00	4	1,925,282.56	0.66
500,000.01 - 550,000.00	4	2,127,658.96	0.72
550,000.01 - 600,000.00	3	1,742,568.28	0.59
600,000.01 - 650,000.00	1	600,679.51	0.20
650,000.01 - 700,000.00	1	696,210.79	0.24
<b>Total</b>	<b>2,572</b>	<b>293,727,294.55</b>	<b>100.00</b>

	Number of	Principal Balance	% of Aggregate
ORIGINAL TERM (months):	Mortgage Loans	Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
180	169	14,572,234.87	4.96
240	3	210,832.45	0.07
360	2,400	278,944,227.23	94.97
<b>Total</b>	<b>2,572</b>	<b>293,727,294.55</b>	<b>100.00</b>

	Number of	Principal Balance	% of Aggregate
REMAINING TERM (months):	Mortgage Loans	Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
172 - 180	169	14,572,234.87	4.96
231 - 240	3	210,832.45	0.07
341 - 350	10	1,658,209.93	0.56
351 - 359	2,390	277,286,017.30	94.40
<b>Total</b>	<b>2,572</b>	<b>293,727,294.55</b>	<b>100.00</b>

	Number of	Principal Balance	% of Aggregate
PROPERTY TYPE:	Mortgage Loans	Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
Single Family	1,829	186,835,021.95	63.61
2-4 Units	524	78,424,095.88	26.70
Condominium	107	13,765,516.80	4.69
PUD	98	13,120,403.13	4.47
Townhouse	14	1,582,256.79	0.54
<b>Total</b>	<b>2,572</b>	<b>293,727,294.55</b>	<b>100.00</b>

	Number of	Principal Balance	% of Aggregate
OCCUPANCY:	Mortgage Loans	Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
Non-owner	2,572	293,727,294.55	100.00
<b>Total</b>	<b>2,572</b>	<b>293,727,294.55</b>	<b>100.00</b>

	Number of	Principal Balance	% of Aggregate
PURPOSE:	Mortgage Loans	Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
Cash Out Refinance	1,474	163,893,389.15	55.80
Purchase	696	86,306,093.81	29.38
Rate/Term Refinance	402	43,527,811.59	14.82
<b>Total</b>	<b>2,572</b>	<b>293,727,294.55</b>	<b>100.00</b>

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COMBINED ORIGINAL LTV:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
10.01 - 15.00	1	48,068.33	0.02
15.01 - 20.00	2	223,195.99	0.08
20.01 - 25.00	1	75,266.86	0.03
25.01 - 30.00	4	610,159.66	0.21
30.01 - 35.00	5	424,018.12	0.14
35.01 - 40.00	14	1,605,712.46	0.55
40.01 - 45.00	16	1,891,085.19	0.64
45.01 - 50.00	33	3,699,113.95	1.26
50.01 - 55.00	36	4,694,571.57	1.60
55.01 - 60.00	79	9,340,800.71	3.18
60.01 - 65.00	98	15,070,553.06	5.13
65.01 - 70.00	375	41,188,546.53	14.02
70.01 - 75.00	584	60,003,771.73	20.43
75.01 - 80.00	1,022	116,294,643.99	39.59
80.01 - 85.00	57	8,074,535.67	2.75
85.01 - 90.00	245	30,483,250.73	10.38
<b>Total</b>	<b>2,572</b>	<b>293,727,294.55</b>	<b>100.00</b>

STATE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
Alabama	34	1,695,804.11	0.58
Alaska	14	2,290,153.01	0.78
Arizona	13	1,098,742.47	0.37
Arkansas	32	1,461,918.59	0.50
California	517	97,799,775.48	33.30
Colorado	110	17,470,313.60	5.95
Connecticut	5	701,993.24	0.24
Delaware	1	209,047.32	0.07
Florida	194	16,745,888.85	5.70
Georgia	145	16,655,595.62	5.67
Hawaii	4	1,390,528.47	0.47
Idaho	2	377,150.63	0.13
Illinois	132	14,344,387.18	4.88
Indiana	51	2,723,039.35	0.93
Iowa	1	47,528.81	0.02
Kansas	6	245,409.26	0.08
Kentucky	21	1,053,826.71	0.36
Louisiana	31	3,198,065.01	1.09
Maine	2	142,494.73	0.05
Maryland	26	2,679,221.66	0.91
Massachusetts	7	1,452,533.88	0.49
Michigan	72	4,519,826.77	1.54
Minnesota	16	2,635,737.31	0.90
Missouri	67	4,312,288.17	1.47
Montana	14	1,817,171.18	0.62
Nebraska	31	2,055,466.08	0.70
Nevada	22	2,710,674.14	0.92
New Hampshire	1	206,664.97	0.07
New Jersey	25	3,815,001.38	1.30
New Mexico	5	603,162.85	0.21
New York	29	5,006,260.30	1.70
North Carolina	73	5,693,149.29	1.94
Ohio	151	11,110,614.15	3.78
Oklahoma	24	1,161,604.09	0.40
	76	10,724,970.00	3.65

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Rhode Island	6	843,242.87	0.29
South Carolina	9	927,736.40	0.32
South Dakota	2	198,855.01	0.07
Tennessee	183	10,794,591.51	3.68
Texas	209	16,875,411.86	5.75
Utah	49	5,284,348.82	1.80
Vermont	1	146,375.38	0.05
Virginia	17	2,468,496.32	0.84
Washington	103	13,244,043.04	4.51
West Virginia	1	104,685.34	0.04
Wisconsin	11	887,948.32	0.30
Wyoming	1	125,372.29	0.04
<b>Total</b>	<b>2,572</b>	<b>293,727,294.55</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>DOCUMENTATION:</b>			
Full Documentation	1,218	145,735,218.84	49.62
Limited Documentation	17	2,692,873.15	0.92
Stated Income Documentation	1,337	145,299,202.56	49.47
<b>Total</b>	<b>2,572</b>	<b>293,727,294.55</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>LIEN:</b>			
First Lien	2,572	293,727,294.55	100.00
<b>Total</b>	<b>2,572</b>	<b>293,727,294.55</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>CREDIT GRADE:</b>			
A	2,369	274,310,883.40	93.39
B	148	14,166,714.66	4.82
C	45	4,093,545.80	1.39
D	10	1,156,150.69	0.39
<b>Total</b>	<b>2,572</b>	<b>293,727,294.55</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>FICO:</b>			
469 - 470	1	42,440.20	0.01
471 - 480	7	661,352.98	0.23
481 - 490	2	107,484.87	0.04
491 - 500	10	1,243,738.36	0.42
501 - 510	21	1,790,792.26	0.61
511 - 520	29	2,567,189.87	0.87
521 - 530	31	2,263,402.60	0.77
531 - 540	49	3,820,215.94	1.30
541 - 550	41	4,179,758.78	1.42
551 - 560	39	4,646,156.61	1.58
561 - 570	35	3,820,841.61	1.30
571 - 580	47	5,483,419.29	1.87
581 - 590	34	4,910,938.85	1.67
591 - 600	52	4,994,463.03	1.70
601 - 650	598	68,649,418.43	23.37
651 - 700	892	99,523,746.00	33.88
701 - 750	532	66,128,332.46	22.51

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801 - 808	2	215,630.32	0.07
<b>Total</b>	<b>2,572</b>	<b>293,727,294.55</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>GROSS COUPON:</b>			
4.001 - 5.000	5	531,138.66	0.18
5.001 - 6.000	239	34,576,087.57	11.77
6.001 - 7.000	984	123,805,933.83	42.15
7.001 - 8.000	799	89,487,118.62	30.47
8.001 - 9.000	322	30,094,713.16	10.25
9.001 - 10.000	118	8,954,872.81	3.05
10.001 - 11.000	73	3,895,945.38	1.33
11.001 - 12.000	19	1,759,018.53	0.60
12.001 - 13.000	11	546,281.55	0.19
13.001 - 14.000	2	76,184.44	0.03
<b>Total</b>	<b>2,572</b>	<b>293,727,294.55</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>MAXIMUM RATE:</b>			
10.001 - 11.000	1	36,395.35	0.03
11.001 - 12.000	130	19,478,218.65	14.51
12.001 - 13.000	303	48,292,412.97	35.98
13.001 - 14.000	300	39,155,422.47	29.18
14.001 - 15.000	170	17,295,891.24	12.89
15.001 - 16.000	73	5,862,988.90	4.37
16.001 - 17.000	38	1,975,458.74	1.47
17.001 - 18.000	16	1,660,335.51	1.24
18.001 - 19.000	7	404,131.83	0.30
19.001 - 20.000	1	43,152.26	0.03
<b>Total</b>	<b>1,039</b>	<b>134,204,407.92</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>MINIMUM RATE:</b>			
4.001 - 5.000	1	36,395.35	0.03
5.001 - 6.000	130	19,478,218.65	14.51
6.001 - 7.000	303	48,292,412.97	35.98
7.001 - 8.000	300	39,155,422.47	29.18
8.001 - 9.000	170	17,295,891.24	12.89
9.001 - 10.000	73	5,862,988.90	4.37
10.001 - 11.000	38	1,975,458.74	1.47
11.001 - 12.000	16	1,660,335.51	1.24
12.001 - 13.000	7	404,131.83	0.30
13.001 - 14.000	1	43,152.26	0.03
<b>Total</b>	<b>1,039</b>	<b>134,204,407.92</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>GROSS MARGIN:</b>			
4.001 - 4.500	425	60,039,453.37	44.74
4.501 - 5.000	359	47,670,580.34	35.52
5.001 - 5.500	1	131,907.77	0.10
5.501 - 6.000	182	19,196,367.50	14.30
6.001 - 6.500	21	1,584,479.04	1.18
6.501 - 7.000	51	5,581,619.90	4.16
<b>Total</b>	<b>1,039</b>	<b>134,204,407.92</b>	<b>100.00</b>

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NEXT RATE CHANGE DATE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
03/01/04 - 03/31/04	1	351,679.73	0.26
04/01/04 - 04/30/04	1	145,724.40	0.11
07/01/04 - 07/31/04	1	86,965.80	0.06
10/01/04 - 10/31/04	1	58,586.13	0.04
11/01/04 - 11/30/04	1	89,339.83	0.07
01/01/05 - 01/31/05	1	217,251.82	0.16
03/01/05 - 03/31/05	1	118,652.48	0.09
04/01/05 - 04/30/05	4	557,204.87	0.42
05/01/05 - 05/31/05	6	1,117,145.36	0.83
06/01/05 - 06/30/05	2	289,491.57	0.22
07/01/05 - 07/31/05	58	7,923,332.05	5.90
08/01/05 - 08/31/05	173	24,112,099.02	17.97
09/01/05 - 09/30/05	163	19,628,858.66	14.63
10/01/05 - 10/31/05	125	15,825,289.44	11.79
11/01/05 - 11/30/05	154	20,211,118.31	15.06
12/01/05 - 12/31/05	189	23,707,292.98	17.67
01/01/06 - 01/31/06	133	15,700,181.32	11.70
07/01/06 - 07/31/06	5	661,462.35	0.49
08/01/06 - 08/31/06	6	869,839.27	0.65
09/01/06 - 09/30/06	5	791,941.89	0.59
10/01/06 - 10/31/06	1	253,875.86	0.19
11/01/06 - 11/30/06	2	610,586.45	0.45
12/01/06 - 12/31/06	2	246,501.48	0.18
01/01/07 - 01/31/07	3	436,325.63	0.33
12/01/08 - 12/31/08	1	193,661.22	0.14
<b>Total</b>	<b>1,039</b>	<b>134,204,407.92</b>	<b>100.00</b>

INITIAL RATE CAP:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
1.000	1,014	130,140,213.77	96.97
3.000	25	4,064,194.15	3.03
<b>Total</b>	<b>1,039</b>	<b>134,204,407.92</b>	<b>100.00</b>

SUBSEQUENT RATE CAP:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
1.000	1,039	134,204,407.92	100.00
<b>Total</b>	<b>1,039</b>	<b>134,204,407.92</b>	<b>100.00</b>

CA CONCENTRATION:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
CA-NORTH	263	51,338,837.84	17.48
CA-SOUTH	254	46,460,937.64	15.82
OUTSIDE CA	2,055	195,927,519.07	66.70
<b>Total</b>	<b>2,572</b>	<b>293,727,294.55</b>	<b>100.00</b>

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## LONG BEACH MORTGAGE LOAN TRUST 2004-1 Scheduled 2/01/04 Balances

POOL: Group I& Group II

TOTAL CURRENT BALANCE: 789,839,319  
 NUMBER OF LOANS: 4,944

		Minimum	Maximum
AVG CURRENT BALANCE:	\$159,757.14	\$20,963.03	\$993,023.08
WAVG GROSS COUPON:	8.6826 %	5.4300	13.7000 %
WAVG GROSS MARGIN:	5.8660 %	4.2500	6.9900 %
WAVG INITIAL RATE CAP:	1.0734 %	1.0000	3.0000 %
WAVG SUBSEQUENT RATE CAP:	1.0000 %	1.0000	1.0000 %
WAVG MINIMUM RATE:	8.6625 %	5.4300	13.2500 %
WAVG MAXIMUM RATE:	14.6669 %	11.4300	19.2500 %
WAVG NEXT RESET:	20.36 months	1.00	58.00 months
WAVG COMBINED ORIGINAL LTV:	78.09 %	12.90	95.00 %
WAVG ORIGINAL TERM:	358 months	120	360 months
WAVG REMAINING TERM:	354 months	115	359 months
WAVG FICO SCORE:	532	400	574

PREPAYMENT BREAKDOWN (\$): 71.30 % Prepayment Penalty, 28.70 % No Prepayment Penalty

TOP STATE CONCENTRATIONS (\$): 29.83 % California, 8.61 % Texas, 6.93 % Illinois

MAXIMUM ZIP CODE CONCENTRATION (\$) 0.31 % 90265 (Malibu, CA)

FIRST PAY DATE:	Jun 01, 2002	Feb 01, 2004
PAID TO DATE:	Dec 01, 2003	Aug 01, 2004
NEXT RATE CHANGE DATE:	Mar 01, 2004	Dec 01, 2008
MATURE DATE:	Sep 01, 2013	Jan 01, 2034

PRODUCT:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
2/28 LIBOR	4,052	672,098,362.11	85.09
3/27 LIBOR	141	21,925,963.80	2.78
5/25 LIBOR	1	749,304.73	0.09
6 Month LIBOR	24	4,776,945.19	0.60
Fixed Rate	726	90,288,743.64	11.43
Total	4,944	789,839,319.47	100.00

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
PREPAYMENT PENALTY:			
No Prepayment Penalty	1,536	226,702,404.06	28.70
Prepayment Penalty	3,408	563,136,915.41	71.30
Total	4,944	789,839,319.47	100.00

	Number of	Principal Balance Outstanding as of	% of Aggregate Principal Balance Outstanding as of
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0.01 - 50,000.00	450	18,237,785.03	2.31
50,000.01 - 100,000.00	1,348	100,670,447.94	12.75
100,000.01 - 150,000.00	1,161	143,599,890.78	18.18
150,000.01 - 200,000.00	793	138,563,042.77	17.54
200,000.01 - 250,000.00	470	105,314,027.24	13.33
250,000.01 - 300,000.00	259	70,746,290.14	8.96
300,000.01 - 350,000.00	137	44,369,533.28	5.62
350,000.01 - 400,000.00	96	36,245,846.89	4.59
400,000.01 - 450,000.00	47	19,924,476.62	2.52
450,000.01 - 500,000.00	54	25,728,408.95	3.26
500,000.01 - 550,000.00	23	12,012,328.27	1.52
550,000.01 - 600,000.00	28	16,227,182.79	2.05
600,000.01 - 650,000.00	17	10,670,484.70	1.35
650,000.01 - 700,000.00	15	10,275,084.28	1.30
700,000.01 - 750,000.00	14	10,265,595.62	1.30
750,000.01 - 800,000.00	12	9,324,543.51	1.18
800,000.01 - 850,000.00	8	6,598,475.87	0.84
850,000.01 - 900,000.00	6	5,249,515.10	0.66
900,000.01 - 950,000.00	1	917,938.85	0.12
950,000.01 - 1,000,000.00	5	4,898,420.84	0.62
<b>Total</b>	<b>4,944</b>	<b>789,839,319.47</b>	<b>100.00</b>

ORIGINAL TERM (months):	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
120	3	101,158.69	0.01
180	90	6,182,176.57	0.78
240	17	2,088,895.70	0.26
360	4,834	781,467,088.51	98.94
<b>Total</b>	<b>4,944</b>	<b>789,839,319.47</b>	<b>100.00</b>

REMAINING TERM (months):	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
115 - 120	3	101,158.69	0.01
171 - 180	90	6,182,176.57	0.78
231 - 240	17	2,088,895.70	0.26
331 - 340	1	265,707.44	0.03
341 - 350	16	1,792,682.78	0.23
351 - 359	4,817	779,408,698.29	98.68
<b>Total</b>	<b>4,944</b>	<b>789,839,319.47</b>	<b>100.00</b>

PROPERTY TYPE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
Single Family	4,217	658,543,321.87	83.38
PUD	310	63,062,097.19	7.98
2-4 Units	221	39,276,692.11	4.97
Condominium	176	26,194,978.63	3.32
Townhouse	20	2,762,229.67	0.35
<b>Total</b>	<b>4,944</b>	<b>789,839,319.47</b>	<b>100.00</b>

OCCUPANCY:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
Primary	4,647	759,407,583.00	96.15
Non-owner	275	26,782,040.75	3.39

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Total	4,944	789,839,319.47	100.00
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	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
PURPOSE:			
Cash Out Refinance	3,235	529,705,455.96	67.06
Purchase	1,013	136,350,486.77	17.26
Rate/Term Refinance	696	123,783,376.74	15.67
Total	4,944	789,839,319.47	100.00

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
COMBINED ORIGINAL LTV:			
10.01 - 15.00	1	39,895.83	0.01
15.01 - 20.00	4	226,780.47	0.03
20.01 - 25.00	6	481,787.17	0.06
25.01 - 30.00	8	865,473.16	0.11
30.01 - 35.00	13	1,313,996.38	0.17
35.01 - 40.00	30	4,337,730.20	0.55
40.01 - 45.00	37	5,029,910.16	0.64
45.01 - 50.00	57	7,519,327.01	0.95
50.01 - 55.00	87	12,559,084.04	1.59
55.01 - 60.00	127	16,876,100.28	2.14
60.01 - 65.00	357	55,664,298.32	7.05
65.01 - 70.00	357	61,399,959.70	7.77
70.01 - 75.00	533	88,354,530.31	11.19
75.01 - 80.00	1,341	212,809,913.77	26.94
80.01 - 85.00	1,275	195,299,330.55	24.73
85.01 - 90.00	710	126,894,828.44	16.07
90.01 - 95.00	1	166,373.68	0.02
Total	4,944	789,839,319.47	100.00

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
STATE:			
Alabama	101	9,253,448.49	1.17
Alaska	18	4,350,336.84	0.55
Arizona	55	7,790,763.37	0.99
Arkansas	55	5,214,554.17	0.66
California	982	235,583,342.69	29.83
Colorado	217	40,971,733.92	5.19
Connecticut	40	9,169,570.32	1.16
Delaware	11	1,648,109.11	0.21
Florida	348	47,433,486.42	6.01
Georgia	108	14,987,844.95	1.90
Hawaii	5	2,758,377.68	0.35
Idaho	10	1,126,489.79	0.14
Illinois	369	54,740,071.95	6.93
Indiana	71	7,313,287.98	0.93
Iowa	17	1,853,422.84	0.23
Kansas	19	1,874,239.24	0.24
Kentucky	33	2,834,354.27	0.36
Louisiana	86	8,374,177.15	1.06
Maine	4	715,135.14	0.09
Maryland	69	13,843,480.89	1.75
Massachusetts	43	9,710,622.96	1.23
Michigan	204	23,553,899.31	2.98
Minnesota	61	10,213,622.94	1.29

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Montana	30	4,149,870.28	0.53
Nebraska	30	2,589,531.14	0.33
Nevada	25	5,338,025.36	0.68
New Hampshire	9	1,289,920.92	0.16
New Jersey	124	26,072,289.38	3.30
New Mexico	29	4,354,560.52	0.55
New York	112	27,937,365.98	3.54
North Carolina	93	9,592,394.83	1.21
North Dakota	10	745,993.42	0.09
Ohio	183	19,231,884.58	2.43
Oklahoma	69	5,068,444.51	0.64
Oregon	72	13,594,845.18	1.72
Pennsylvania	76	10,607,121.19	1.34
Rhode Island	20	3,018,737.68	0.38
South Carolina	37	4,191,028.76	0.53
South Dakota	6	752,264.92	0.10
Tennessee	76	8,491,066.64	1.08
Texas	608	67,969,862.41	8.61
Utah	36	5,299,336.51	0.67
Vermont	1	146,375.38	0.02
Virginia	76	15,140,172.04	1.92
Washington	108	19,743,267.24	2.50
West Virginia	10	1,162,880.36	0.15
Wisconsin	52	6,402,241.31	0.81
Wyoming	9	1,018,304.44	0.13
<b>Total</b>	<b>4,944</b>	<b>789,839,319.47</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>DOCUMENTATION:</b>			
Full Documentation	3,880	606,172,827.13	76.75
Limited Documentation	65	14,666,910.13	1.86
Stated Income Documentation	999	168,999,582.21	21.40
<b>Total</b>	<b>4,944</b>	<b>789,839,319.47</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>LIEN:</b>			
First Lien	4,944	789,839,319.47	100.00
<b>Total</b>	<b>4,944</b>	<b>789,839,319.47</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>CREDIT GRADE:</b>			
A	2,548	457,336,042.48	57.90
B	1,717	246,686,736.06	31.23
C	491	63,898,187.65	8.09
D	188	21,918,353.28	2.78
<b>Total</b>	<b>4,944</b>	<b>789,839,319.47</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>FICO:</b>			
<= 0	17	1,847,771.41	0.23
391 - 400	1	437,031.49	0.06
431 - 440	1	186,775.08	0.02
441 - 450	3	568,276.97	0.07
	22	5,122,825.97	0.65

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461 - 470	49	8,168,010.56	1.03
471 - 480	85	15,005,449.29	1.90
481 - 490	204	30,779,557.29	3.90
491 - 500	291	43,435,712.14	5.50
501 - 510	498	71,847,709.48	9.10
511 - 520	576	81,750,088.93	10.35
521 - 530	614	92,738,746.56	11.74
531 - 540	654	105,643,635.88	13.38
541 - 550	643	106,445,552.41	13.48
551 - 560	522	91,918,236.20	11.64
561 - 570	542	96,969,300.63	12.28
571 - 574	215	36,964,639.18	4.68
<b>Total</b>	<b>4,944</b>	<b>789,839,319.47</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>GROSS COUPON:</b>			
5.001 - 6.000	13	4,057,730.38	0.51
6.001 - 7.000	232	60,809,224.07	7.70
7.001 - 8.000	908	199,535,452.51	25.26
8.001 - 9.000	1,380	238,049,430.36	30.14
9.001 - 10.000	1,313	184,089,900.98	23.31
10.001 - 11.000	751	77,729,835.49	9.84
11.001 - 12.000	288	22,232,214.44	2.81
12.001 - 13.000	55	3,121,251.64	0.40
13.001 - 14.000	4	214,279.60	0.03
<b>Total</b>	<b>4,944</b>	<b>789,839,319.47</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>MAXIMUM RATE:</b>			
11.001 - 12.000	12	3,888,468.10	0.56
12.001 - 13.000	193	50,663,210.92	7.24
13.001 - 14.000	806	180,236,693.50	25.76
14.001 - 15.000	1,218	213,836,677.19	30.57
15.001 - 16.000	1,136	164,793,433.86	23.56
16.001 - 17.000	602	66,261,084.84	9.47
17.001 - 18.000	212	17,603,241.81	2.52
18.001 - 19.000	38	2,224,613.35	0.32
19.001 - 20.000	1	43,152.26	0.01
<b>Total</b>	<b>4,218</b>	<b>699,550,575.83</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>MINIMUM RATE:</b>			
5.001 - 6.000	12	3,888,468.10	0.56
6.001 - 7.000	197	51,797,924.85	7.40
7.001 - 8.000	805	179,575,368.90	25.67
8.001 - 9.000	1,220	214,114,615.96	30.61
9.001 - 10.000	1,134	164,426,392.25	23.50
10.001 - 11.000	602	66,175,825.56	9.46
11.001 - 12.000	209	17,304,214.60	2.47
12.001 - 13.000	38	2,224,613.35	0.32
13.001 - 14.000	1	43,152.26	0.01
<b>Total</b>	<b>4,218</b>	<b>699,550,575.83</b>	<b>100.00</b>

% of Aggregate  
Principal Balance

# RBS Greenwich Capital

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GROSS MARGIN:	Mortgage Loans	the Cutoff Date	the Cutoff Date
4.001 - 4.500	3	505,138.51	0.07
4.501 - 5.000	492	88,554,738.61	12.66
5.001 - 5.500	10	1,426,945.49	0.20
5.501 - 6.000	2,675	473,575,017.25	67.70
6.001 - 6.500	422	50,477,062.79	7.22
6.501 - 7.000	616	85,011,673.18	12.15
<b>Total</b>	<b>4,218</b>	<b>699,550,575.83</b>	<b>100.00</b>

NEXT RATE CHANGE DATE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
03/01/04 - 03/31/04	4	818,800.28	0.12
04/01/04 - 04/30/04	6	1,865,833.49	0.27
05/01/04 - 05/31/04	2	439,024.30	0.06
06/01/04 - 06/30/04	7	1,073,061.38	0.15
07/01/04 - 07/31/04	4	281,453.01	0.04
08/01/04 - 08/31/04	2	332,602.21	0.05
10/01/04 - 10/31/04	1	58,586.13	0.01
11/01/04 - 11/30/04	2	224,431.23	0.03
12/01/04 - 12/31/04	2	329,229.79	0.05
03/01/05 - 03/31/05	1	77,908.36	0.01
04/01/05 - 04/30/05	9	1,068,697.79	0.15
05/01/05 - 05/31/05	8	1,230,840.44	0.18
06/01/05 - 06/30/05	4	725,330.34	0.10
07/01/05 - 07/31/05	197	36,734,096.05	5.25
08/01/05 - 08/31/05	693	115,272,763.08	16.48
09/01/05 - 09/30/05	704	125,145,107.51	17.89
10/01/05 - 10/31/05	614	102,252,751.02	14.62
11/01/05 - 11/30/05	673	109,024,856.34	15.58
12/01/05 - 12/31/05	722	115,932,842.31	16.57
01/01/06 - 01/31/06	421	63,987,092.24	9.15
05/01/06 - 05/31/06	1	152,940.57	0.02
07/01/06 - 07/31/06	5	863,326.63	0.12
08/01/06 - 08/31/06	23	3,240,695.11	0.46
09/01/06 - 09/30/06	30	4,735,101.53	0.68
10/01/06 - 10/31/06	20	3,023,568.82	0.43
11/01/06 - 11/30/06	29	5,051,736.63	0.72
12/01/06 - 12/31/06	25	3,948,780.89	0.56
01/01/07 - 01/31/07	8	909,813.62	0.13
12/01/08 - 12/31/08	1	749,304.73	0.11
<b>Total</b>	<b>4,218</b>	<b>699,550,575.83</b>	<b>100.00</b>

INITIAL RATE CAP:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
1.000	4,057	673,880,841.52	96.33
3.000	161	25,669,734.31	3.67
<b>Total</b>	<b>4,218</b>	<b>699,550,575.83</b>	<b>100.00</b>

SUBSEQUENT RATE CAP:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
1.000	4,218	699,550,575.83	100.00
<b>Total</b>	<b>4,218</b>	<b>699,550,575.83</b>	<b>100.00</b>

Principal Balance % of Aggregate  
Principal Balance

## ✖ RBS Greenwich Capital

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CA CONCENTRATION:	Mortgage Loans	the Cutoff Date	the Cutoff Date
CA-NORTH	489	116,358,452.81	14.73
CA-SOUTH	493	119,224,889.88	15.09
OUTSIDE CA	3,962	554,255,976.78	70.17
Total	4,944	789,839,319.47	100.00

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## LONG BEACH MORTGAGE LOAN TRUST 2004-1

### Scheduled 2/01/04 Balances

POOL: Group I & Group II

TOTAL CURRENT BALANCE: 558,685,466  
NUMBER OF LOANS: 2,903

		Minimum	Maximum
AVG CURRENT BALANCE:	\$192,451.07	\$19,978.74	\$993,023.08
WAVG GROSS COUPON:	6.9322 %	4.6880	12.4250 %
WAVG GROSS MARGIN:	5.0976 %	4.0000	6.7500 %
WAVG INITIAL RATE CAP:	1.0658 %	1.0000	3.0000 %
WAVG SUBSEQUENT RATE CAP:	1.0000 %	1.0000	1.0000 %
WAVG MINIMUM RATE:	6.9197 %	4.8250	12.4250 %
WAVG MAXIMUM RATE:	12.9262 %	10.8250	18.4250 %
WAVG NEXT RESET:	20.29 months	1.00	55.00 months
WAVG COMBINED ORIGINAL LTV:	78.16 %	17.67	95.00 %
WAVG ORIGINAL TERM:	355 months	180	360 months
WAVG REMAINING TERM:	351 months	173	359 months
WAVG FICO SCORE:	658	467	810

PREPAYMENT BREAKDOWN (\$): 62.46 % Prepayment Penalty, 37.54 % No Prepayment Penalty

TOP STATE CONCENTRATIONS (\$): 54.62 % California, 10.43 % Illinois, 8.27 % New York

MAXIMUM ZIP CODE CONCENTRATION (\$) 0.79 % 60647 (Chicago, IL)

FIRST PAY DATE:	Dec 01, 2002	Feb 01, 2004
PAID TO DATE:	Dec 01, 2003	May 01, 2004
NEXT RATE CHANGE DATE:	Mar 01, 2004	Sep 01, 2008
MATURE DATE:	Jul 01, 2018	Jan 01, 2034

PRODUCT:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
2/28 LIBOR	1,793	353,646,052.60	63.30
3/27 LIBOR	54	9,224,140.99	1.65
5/25 LIBOR	3	399,000.44	0.07
6 Month LIBOR	7	1,450,833.55	0.26
Fixed Rate	1,046	193,965,438.58	34.72
Total	2,903	558,685,466.16	100.00

PREPAYMENT PENALTY:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
No Prepayment Penalty	1,066	209,753,560.52	37.54
Prepayment Penalty	1,837	348,931,905.64	62.46
Total	2,903	558,685,466.16	100.00

	Number of	Principal Balance Outstanding as of	% of Aggregate Principal Balance Outstanding as of
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0.01 - 50,000.00	97	3,893,296.89	0.70
50,000.01 - 100,000.00	435	33,489,000.47	5.99
100,000.01 - 150,000.00	638	79,986,925.56	14.32
150,000.01 - 200,000.00	593	104,004,434.99	18.62
200,000.01 - 250,000.00	444	99,353,734.62	17.78
250,000.01 - 300,000.00	289	78,375,205.16	14.03
300,000.01 - 350,000.00	187	60,796,438.25	10.88
350,000.01 - 400,000.00	113	42,364,480.86	7.58
400,000.01 - 450,000.00	43	18,484,093.40	3.31
450,000.01 - 500,000.00	23	11,046,876.69	1.98
500,000.01 - 550,000.00	9	4,674,910.85	0.84
550,000.01 - 600,000.00	10	5,832,263.27	1.04
600,000.01 - 650,000.00	5	3,092,622.55	0.55
650,000.01 - 700,000.00	4	2,746,866.10	0.49
700,000.01 - 750,000.00	5	3,654,028.01	0.65
750,000.01 - 800,000.00	2	1,522,687.31	0.27
800,000.01 - 850,000.00	2	1,660,859.63	0.30
850,000.01 - 900,000.00	2	1,731,923.03	0.31
950,000.01 - 1,000,000.00	2	1,974,818.52	0.35
<b>Total</b>	<b>2,903</b>	<b>558,685,466.16</b>	<b>100.00</b>

ORIGINAL TERM (months):	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
180	91	14,833,461.43	2.66
240	10	1,316,823.06	0.24
360	2,802	542,535,181.67	97.11
<b>Total</b>	<b>2,903</b>	<b>558,685,466.16</b>	<b>100.00</b>

REMAINING TERM (months):	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
173 - 180	91	14,833,461.43	2.66
231 - 240	10	1,316,823.06	0.24
341 - 350	10	2,027,672.67	0.36
351 - 359	2,792	540,507,509.00	96.75
<b>Total</b>	<b>2,903</b>	<b>558,685,466.16</b>	<b>100.00</b>

PROPERTY TYPE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
2-4 Units	1,554	323,895,635.53	57.97
Condominium	1,349	234,789,830.63	42.03
<b>Total</b>	<b>2,903</b>	<b>558,685,466.16</b>	<b>100.00</b>

OCCUPANCY:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
Primary	2,245	462,282,858.11	82.74
Non-owner	631	92,189,612.68	16.50
Second Home	27	4,212,995.37	0.75
<b>Total</b>	<b>2,903</b>	<b>558,685,466.16</b>	<b>100.00</b>

PURPOSE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
Purchase	1,527	298,914,398.60	53.50

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Rate/Term Refinance	224	43,553,705.91	7.80
<b>Total</b>	<b>2,903</b>	<b>558,685,466.16</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>COMBINED ORIGINAL LTV:</b>			
15.01 - 20.00	2	150,781.57	0.03
20.01 - 25.00	1	74,927.47	0.01
25.01 - 30.00	2	275,833.69	0.05
30.01 - 35.00	6	679,689.83	0.12
35.01 - 40.00	12	2,526,442.39	0.45
40.01 - 45.00	15	2,333,941.23	0.42
45.01 - 50.00	26	3,872,210.71	0.69
50.01 - 55.00	44	6,951,760.76	1.24
55.01 - 60.00	67	11,887,501.03	2.13
60.01 - 65.00	119	22,162,677.30	3.97
65.01 - 70.00	201	33,797,039.74	6.05
70.01 - 75.00	226	43,237,633.82	7.74
75.01 - 80.00	1,612	319,835,825.87	57.25
80.01 - 85.00	243	48,121,676.93	8.61
85.01 - 90.00	301	57,675,162.18	10.32
90.01 - 95.00	26	5,102,361.64	0.91
<b>Total</b>	<b>2,903</b>	<b>558,685,466.16</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>STATE:</b>			
Alabama	3	399,809.95	0.07
Alaska	22	5,536,794.11	0.99
Arizona	10	940,569.97	0.17
Arkansas	2	436,546.98	0.08
California	1,324	305,128,084.05	54.62
Colorado	124	18,394,223.34	3.29
Connecticut	22	3,310,767.01	0.59
Florida	206	23,207,206.90	4.15
Georgia	30	4,373,230.25	0.78
Hawaii	10	3,657,972.63	0.65
Idaho	3	476,485.50	0.09
Illinois	336	58,260,964.16	10.43
Indiana	11	647,577.02	0.12
Iowa	3	308,034.26	0.06
Kentucky	2	231,428.73	0.04
Louisiana	23	2,662,713.80	0.48
Maryland	10	1,653,530.02	0.30
Massachusetts	69	15,879,067.52	2.84
Michigan	31	2,702,318.90	0.48
Minnesota	13	2,255,844.84	0.40
Missouri	25	2,148,856.83	0.38
Montana	11	1,183,851.49	0.21
Nebraska	4	273,482.76	0.05
Nevada	6	741,802.69	0.13
New Hampshire	6	858,238.56	0.15
New Jersey	69	12,884,821.33	2.31
New Mexico	7	873,814.60	0.16
New York	156	46,205,487.91	8.27
North Carolina	3	456,823.32	0.08
North Dakota	1	48,079.13	0.01
Ohio	76	7,198,452.13	1.29

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Oregon	28	4,246,405.83	0.76
Pennsylvania	18	1,507,876.60	0.27
Rhode Island	20	3,199,685.33	0.57
South Carolina	1	54,359.30	0.01
Tennessee	9	652,959.07	0.12
Texas	83	7,566,032.53	1.35
Utah	30	3,719,302.59	0.67
Virginia	10	1,646,669.78	0.29
Washington	70	10,987,068.39	1.97
Wisconsin	14	1,589,885.63	0.28
<b>Total</b>	<b>2,903</b>	<b>558,685,466.16</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>DOCUMENTATION:</b>			
Full Documentation	1,217	220,872,932.13	39.53
Limited Documentation	11	2,133,358.24	0.38
Stated Income Documentation	1,675	335,679,175.79	60.08
<b>Total</b>	<b>2,903</b>	<b>558,685,466.16</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>LIEN:</b>			
First Lien	2,903	558,685,466.16	100.00
<b>Total</b>	<b>2,903</b>	<b>558,685,466.16</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>CREDIT GRADE:</b>			
A	2,664	522,831,313.33	93.58
B	176	27,017,830.55	4.84
C	48	6,633,510.69	1.19
D	15	2,202,811.59	0.39
<b>Total</b>	<b>2,903</b>	<b>558,685,466.16</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>FICO:</b>			
<= 0	1	76,188.26	0.01
461 - 470	5	767,574.91	0.14
471 - 480	4	973,839.33	0.17
481 - 490	14	1,815,653.51	0.32
491 - 500	33	5,691,216.98	1.02
501 - 510	34	5,783,789.68	1.04
511 - 520	33	4,965,341.05	0.89
521 - 530	42	6,950,563.42	1.24
531 - 540	60	9,581,241.50	1.71
541 - 550	45	7,219,439.75	1.29
551 - 560	69	11,768,600.72	2.11
561 - 570	41	6,986,637.09	1.25
571 - 580	51	9,204,751.04	1.65
581 - 590	51	9,477,991.93	1.70
591 - 600	59	10,276,907.91	1.84
601 - 650	680	129,446,190.56	23.17
651 - 700	987	197,957,126.69	35.43
701 - 750	521	106,844,235.18	19.12
751 - 800	171	32,177,495.46	5.76

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Total	2,903	558,685,466.16	100.00
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	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>GROSS COUPON:</b>			
4.001 - 5.000	12	2,317,934.43	0.41
5.001 - 6.000	410	90,681,106.63	16.23
6.001 - 7.000	1,276	269,109,047.84	48.17
7.001 - 8.000	732	131,478,076.31	23.53
8.001 - 9.000	253	38,406,052.58	6.87
9.001 - 10.000	140	18,226,961.40	3.26
10.001 - 11.000	64	6,532,317.24	1.17
11.001 - 12.000	15	1,814,129.14	0.32
12.001 - 13.000	1	119,840.59	0.02
<b>Total</b>	<b>2,903</b>	<b>558,685,466.16</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>MAXIMUM RATE:</b>			
10.001 - 11.000	7	1,366,275.19	0.37
11.001 - 12.000	289	64,997,488.67	17.82
12.001 - 13.000	814	174,024,709.79	47.71
13.001 - 14.000	426	78,220,526.32	21.45
14.001 - 15.000	151	24,242,722.02	6.65
15.001 - 16.000	111	15,070,064.75	4.13
16.001 - 17.000	47	5,241,950.22	1.44
17.001 - 18.000	11	1,436,450.03	0.39
18.001 - 19.000	1	119,840.59	0.03
<b>Total</b>	<b>1,857</b>	<b>364,720,027.58</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>MINIMUM RATE:</b>			
4.001 - 5.000	7	1,366,275.19	0.37
5.001 - 6.000	289	64,997,488.67	17.82
6.001 - 7.000	825	175,988,776.12	48.25
7.001 - 8.000	417	76,673,668.87	21.02
8.001 - 9.000	149	23,825,513.14	6.53
9.001 - 10.000	111	15,070,064.75	4.13
10.001 - 11.000	47	5,241,950.22	1.44
11.001 - 12.000	11	1,436,450.03	0.39
12.001 - 13.000	1	119,840.59	0.03
<b>Total</b>	<b>1,857</b>	<b>364,720,027.58</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>GROSS MARGIN:</b>			
3.501 - 4.000	2	197,333.50	0.05
4.001 - 4.500	241	54,918,316.93	15.06
4.501 - 5.000	1,184	236,495,569.12	64.84
5.001 - 5.500	3	418,663.64	0.11
5.501 - 6.000	291	50,355,411.17	13.81
6.001 - 6.500	32	3,331,218.03	0.91
6.501 - 7.000	104	19,003,515.19	5.21
<b>Total</b>	<b>1,857</b>	<b>364,720,027.58</b>	<b>100.00</b>

% of Aggregate

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NEXT RATE CHANGE DATE:	Mortgage Loans	the Cutoff Date	the Cutoff Date
03/01/04 - 03/31/04	1	149,583.29	0.04
04/01/04 - 04/30/04	2	418,076.07	0.11
06/01/04 - 06/30/04	3	796,208.39	0.22
07/01/04 - 07/31/04	1	86,965.80	0.02
11/01/04 - 11/30/04	2	519,006.38	0.14
02/01/05 - 02/28/05	1	236,674.95	0.06
03/01/05 - 03/31/05	1	118,652.48	0.03
04/01/05 - 04/30/05	5	1,010,550.73	0.28
05/01/05 - 05/31/05	8	1,529,728.68	0.42
06/01/05 - 06/30/05	6	1,115,731.38	0.31
07/01/05 - 07/31/05	100	18,610,866.20	5.10
08/01/05 - 08/31/05	311	64,240,655.50	17.61
09/01/05 - 09/30/05	334	64,118,589.27	17.58
10/01/05 - 10/31/05	239	49,170,286.33	13.48
11/01/05 - 11/30/05	292	58,453,895.23	16.03
12/01/05 - 12/31/05	317	59,896,192.50	16.42
01/01/06 - 01/31/06	177	34,625,222.97	9.49
07/01/06 - 07/31/06	5	661,462.35	0.18
08/01/06 - 08/31/06	10	1,633,579.34	0.45
09/01/06 - 09/30/06	8	1,469,480.40	0.40
10/01/06 - 10/31/06	8	1,525,933.36	0.42
11/01/06 - 11/30/06	10	1,673,436.31	0.46
12/01/06 - 12/31/06	8	1,694,306.68	0.46
01/01/07 - 01/31/07	5	565,942.55	0.16
08/01/08 - 08/31/08	1	159,344.99	0.04
09/01/08 - 09/30/08	2	239,655.45	0.07
<b>Total</b>	<b>1,857</b>	<b>364,720,027.58</b>	<b>100.00</b>

INITIAL RATE CAP:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
1.000	1,787	352,715,610.94	96.71
3.000	70	12,004,416.64	3.29
<b>Total</b>	<b>1,857</b>	<b>364,720,027.58</b>	<b>100.00</b>

SUBSEQUENT RATE CAP:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
1.000	1,857	364,720,027.58	100.00
<b>Total</b>	<b>1,857</b>	<b>364,720,027.58</b>	<b>100.00</b>

CA CONCENTRATION:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
CA-NORTH	416	111,197,779.86	19.90
CA-SOUTH	908	193,930,304.19	34.71
OUTSIDE CA	1,579	253,557,382.11	45.38
<b>Total</b>	<b>2,903</b>	<b>558,685,466.16</b>	<b>100.00</b>

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## LONG BEACH MORTGAGE LOAN TRUST 2004-1

### Scheduled 2/01/04 Balances

POOL: Group I & Group II

TOTAL CURRENT BALANCE: 1,972,070,203  
NUMBER OF LOANS: 10,517

		Minimum	Maximum
AVG CURRENT BALANCE:	\$187,512.62	\$19,970.80	\$994,501.89
WAVG GROSS COUPON:	7.1809 %	4.5000	13.3000 %
WAVG GROSS MARGIN:	5.3021 %	1.2000	6.9900 %
WAVG INITIAL RATE CAP:	1.0909 %	1.0000	3.0000 %
WAVG SUBSEQUENT RATE CAP:	1.0000 %	1.0000	1.0000 %
WAVG MINIMUM RATE:	7.4422 %	4.5000	13.2500 %
WAVG MAXIMUM RATE:	13.4494 %	10.5000	19.2500 %
WAVG NEXT RESET:	20.54 months	1.00	59.00 months
WAVG COMBINED ORIGINAL LTV:	76.84 %	12.90	95.00 %
WAVG ORIGINAL TERM:	352 months	120	360 months
WAVG REMAINING TERM:	348 months	114	359 months
WAVG FICO SCORE:	621	437	817

PREPAYMENT BREAKDOWN (\$): 58.31 % Prepayment Penalty, 41.69 % No Prepayment Penalty

TOP STATE CONCENTRATIONS (\$): 44.22 % California, 6.90 % Colorado, 6.03 % Texas

MAXIMUM ZIP CODE CONCENTRATION (\$) 0.33 % 94565 (Bay Point, CA)

FIRST PAY DATE:	Sep 01, 2002	Feb 01, 2004
PAID TO DATE:	Dec 01, 2003	Aug 01, 2004
NEXT RATE CHANGE DATE:	Mar 01, 2004	Jan 01, 2009
MATURE DATE:	Aug 01, 2013	Jan 01, 2034

PRODUCT:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
2/28 LIBOR	5,535	1,091,668,146.40	55.36
3/27 LIBOR	208	40,344,350.10	2.05
5/25 LIBOR	10	3,249,327.72	0.16
6 Month LIBOR	22	5,818,147.13	0.30
Fixed Rate	4,742	830,990,231.45	42.14
Total	10,517	1,972,070,202.80	100.00

PREPAYMENT PENALTY:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
No Prepayment Penalty	4,519	822,070,385.08	41.69
Prepayment Penalty	5,998	1,149,999,817.72	58.31
Total	10,517	1,972,070,202.80	100.00

	Number of	Principal Balance Outstanding as of	% of Aggregate Principal Balance Outstanding as of
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0.01 - 50,000.00	661	26,712,956.44	1.35
50,000.01 - 100,000.00	2,013	152,211,225.54	7.72
100,000.01 - 150,000.00	2,319	288,935,798.42	14.65
150,000.01 - 200,000.00	1,880	329,274,555.19	16.70
200,000.01 - 250,000.00	1,319	296,087,272.43	15.01
250,000.01 - 300,000.00	859	235,359,781.45	11.93
300,000.01 - 350,000.00	480	155,336,445.92	7.88
350,000.01 - 400,000.00	336	126,251,098.61	6.40
400,000.01 - 450,000.00	174	74,359,176.25	3.77
450,000.01 - 500,000.00	155	73,973,189.23	3.75
500,000.01 - 550,000.00	69	36,198,715.13	1.84
550,000.01 - 600,000.00	59	34,296,787.41	1.74
600,000.01 - 650,000.00	57	36,052,741.99	1.83
650,000.01 - 700,000.00	26	17,717,914.64	0.90
700,000.01 - 750,000.00	44	32,252,574.98	1.64
750,000.01 - 800,000.00	18	14,032,636.29	0.71
800,000.01 - 850,000.00	12	9,895,731.11	0.50
850,000.01 - 900,000.00	16	14,037,627.30	0.71
900,000.01 - 950,000.00	10	9,217,034.75	0.47
950,000.01 - 1,000,000.00	10	9,866,939.72	0.50
<b>Total</b>	<b>10,517</b>	<b>1,972,070,202.80</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>ORIGINAL TERM (months):</b>			
120	11	673,868.47	0.03
180	627	81,810,659.07	4.15
240	56	7,605,988.78	0.39
360	9,823	1,881,979,686.48	95.43
<b>Total</b>	<b>10,517</b>	<b>1,972,070,202.80</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>REMAINING TERM (months):</b>			
114 - 120	11	673,868.47	0.03
161 - 170	3	529,982.22	0.03
171 - 180	624	81,280,676.85	4.12
231 - 240	56	7,605,988.78	0.39
341 - 350	23	4,215,609.49	0.21
351 - 359	9,800	1,877,764,076.99	95.22
<b>Total</b>	<b>10,517</b>	<b>1,972,070,202.80</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>PROPERTY TYPE:</b>			
Single Family	8,691	1,598,972,634.27	81.08
PUD	650	153,912,652.26	7.80
2-4 Units	717	141,036,736.70	7.15
Condominium	435	75,180,624.95	3.81
Townhouse	24	2,967,554.62	0.15
<b>Total</b>	<b>10,517</b>	<b>1,972,070,202.80</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>OCCUPANCY:</b>			
Primary	8,967	1,793,100,381.75	90.92
Non-owner	1,474	163,893,389.15	8.31
	76	15,076,431.90	0.76

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Total	10,517	1,972,070,202.80	100.00
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	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
PURPOSE:			
Cash Out Refinance	10,517	1,972,070,202.80	100.00
Total	10,517	1,972,070,202.80	100.00

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
COMBINED ORIGINAL LTV:			
10.01 - 15.00	2	87,964.16	0.00
15.01 - 20.00	10	890,379.93	0.05
20.01 - 25.00	16	1,514,800.67	0.08
25.01 - 30.00	16	2,048,898.66	0.10
30.01 - 35.00	37	4,618,100.07	0.23
35.01 - 40.00	81	12,021,152.06	0.61
40.01 - 45.00	99	16,010,453.99	0.81
45.01 - 50.00	196	32,083,069.70	1.63
50.01 - 55.00	240	38,518,452.60	1.95
55.01 - 60.00	355	63,517,578.27	3.22
60.01 - 65.00	564	110,526,445.83	5.60
65.01 - 70.00	941	172,987,751.97	8.77
70.01 - 75.00	1,491	272,891,719.03	13.84
75.01 - 80.00	3,284	631,603,402.13	32.03
80.01 - 85.00	1,507	281,157,315.72	14.26
85.01 - 90.00	1,547	308,181,873.41	15.63
90.01 - 95.00	131	23,410,844.60	1.19
Total	10,517	1,972,070,202.80	100.00

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
STATE:			
Alabama	151	17,582,504.58	0.89
Alaska	38	7,586,296.25	0.38
Arizona	88	13,753,403.37	0.70
Arkansas	77	7,745,249.36	0.39
California	3,610	872,084,017.31	44.22
Colorado	684	136,072,184.78	6.90
Connecticut	72	17,251,545.98	0.87
Delaware	11	1,471,455.48	0.07
Florida	683	97,473,576.69	4.94
Georgia	243	37,139,873.95	1.88
Hawaii	32	11,433,745.97	0.58
Idaho	26	3,349,955.54	0.17
Illinois	521	89,824,547.53	4.55
Indiana	94	8,357,621.18	0.42
Iowa	25	3,282,762.99	0.17
Kansas	17	1,375,434.13	0.07
Kentucky	61	5,382,251.59	0.27
Louisiana	85	9,401,761.42	0.48
Maine	5	747,344.20	0.04
Maryland	120	25,817,396.61	1.31
Massachusetts	88	20,313,120.52	1.03
Michigan	260	32,052,624.77	1.63
Minnesota	108	20,874,483.04	1.06
Missouri	133	12,773,153.33	0.65
Montana	81	14,070,568.74	0.71

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Nevada	55	10,794,068.17	0.55
New Hampshire	19	3,370,323.34	0.17
New Jersey	193	40,686,627.19	2.06
New Mexico	50	9,173,474.60	0.47
New York	265	67,318,915.64	3.41
North Carolina	150	17,132,461.36	0.87
North Dakota	3	250,078.69	0.01
Ohio	290	29,807,924.29	1.51
Oklahoma	87	8,306,369.01	0.42
Oregon	223	38,904,958.14	1.97
Pennsylvania	101	14,855,375.31	0.75
Rhode Island	30	4,726,387.31	0.24
South Carolina	46	5,460,044.77	0.28
South Dakota	7	948,809.68	0.05
Tennessee	140	13,215,847.64	0.67
Texas	855	118,957,850.85	6.03
Utah	93	14,593,792.95	0.74
Vermont	1	146,375.38	0.01
Virginia	103	19,940,981.59	1.01
Washington	332	66,936,086.66	3.39
West Virginia	16	1,957,715.72	0.10
Wisconsin	74	9,868,068.27	0.50
Wyoming	17	1,992,519.40	0.10
<b>Total</b>	<b>10,517</b>	<b>1,972,070,202.80</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>DOCUMENTATION:</b>			
Full Documentation	6,074	1,119,478,726.90	56.77
Limited Documentation	87	19,684,561.96	1.00
Stated Income Documentation	4,356	832,906,913.94	42.24
<b>Total</b>	<b>10,517</b>	<b>1,972,070,202.80</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>LIEN:</b>			
First Lien	10,517	1,972,070,202.80	100.00
<b>Total</b>	<b>10,517</b>	<b>1,972,070,202.80</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>CREDIT GRADE:</b>			
A	8,536	1,683,305,486.93	85.36
B	1,532	231,196,974.03	11.72
C	412	54,124,171.31	2.74
D	37	3,443,570.53	0.17
<b>Total</b>	<b>10,517</b>	<b>1,972,070,202.80</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>FICO:</b>			
<= 0	3	641,248.43	0.03
431 - 440	1	186,775.08	0.01
441 - 450	1	319,541.25	0.02
451 - 460	22	3,642,751.97	0.18
461 - 470	36	5,937,279.01	0.30
471 - 480	77	13,191,135.90	0.67
481 - 490	159	24,946,079.98	1.26

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491 - 500	211	31,654,819.08	1.61
501 - 510	342	48,882,197.38	2.48
511 - 520	392	56,365,871.71	2.86
521 - 530	382	61,656,092.93	3.13
531 - 540	401	68,261,342.79	3.46
541 - 550	402	69,664,590.74	3.53
551 - 560	336	60,024,525.25	3.04
561 - 570	344	63,179,746.35	3.20
571 - 580	325	60,452,017.55	3.07
581 - 590	341	66,212,148.51	3.36
591 - 600	331	63,663,525.98	3.23
601 - 650	2,788	552,700,191.44	28.03
651 - 700	2,590	518,747,919.36	26.30
701 - 750	788	155,538,160.06	7.89
751 - 800	240	45,260,991.61	2.30
801 - 817	5	941,250.44	0.05
<b>Total</b>	<b>10,517</b>	<b>1,972,070,202.80</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>GROSS COUPON:</b>			
4.001 - 5.000	50	9,717,039.71	0.49
5.001 - 6.000	1,427	340,726,972.95	17.28
6.001 - 7.000	3,495	751,196,567.85	38.09
7.001 - 8.000	2,503	461,391,199.29	23.40
8.001 - 9.000	1,371	214,136,454.38	10.86
9.001 - 10.000	989	133,216,386.08	6.76
10.001 - 11.000	483	48,160,674.46	2.44
11.001 - 12.000	160	11,568,226.14	0.59
12.001 - 13.000	37	1,880,497.50	0.10
13.001 - 13.300	2	76,184.44	0.00
<b>Total</b>	<b>10,517</b>	<b>1,972,070,202.80</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>MAXIMUM RATE:</b>			
10.001 - 11.000	14	3,482,767.94	0.31
11.001 - 12.000	603	163,172,240.86	14.30
12.001 - 13.000	1,545	359,213,792.70	31.48
13.001 - 14.000	1,367	283,478,915.49	24.84
14.001 - 15.000	989	169,084,253.40	14.82
15.001 - 16.000	781	114,071,078.97	10.00
16.001 - 17.000	351	39,050,452.99	3.42
17.001 - 18.000	101	8,309,106.57	0.73
18.001 - 19.000	23	1,174,210.17	0.10
19.001 - 20.000	1	43,152.26	0.00
<b>Total</b>	<b>5,775</b>	<b>1,141,079,971.35</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>MINIMUM RATE:</b>			
4.001 - 5.000	14	3,482,767.94	0.31
5.001 - 6.000	604	163,905,132.91	14.36
6.001 - 7.000	1,559	362,161,820.75	31.74
7.001 - 8.000	1,361	282,197,347.87	24.73
8.001 - 9.000	985	167,511,756.51	14.68
9.001 - 10.000	778	113,557,216.12	9.95
	251	28,084,071.40	2.42

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12.001 - 13.000	23	1,174,210.17	0.10
13.001 - 14.000	1	43,152.26	0.00
<b>Total</b>	<b>5,775</b>	<b>1,141,079,971.35</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>GROSS MARGIN:</b>			
1.001 - 1.500	1	159,012.23	0.01
3.501 - 4.000	2	195,431.83	0.02
4.001 - 4.500	796	184,729,277.92	16.19
4.501 - 5.000	2,128	462,793,781.42	40.56
5.001 - 5.500	17	3,141,225.09	0.28
5.501 - 6.000	2,129	389,413,639.24	34.13
6.001 - 6.500	271	33,427,723.52	2.93
6.501 - 7.000	431	67,219,880.10	5.89
<b>Total</b>	<b>5,775</b>	<b>1,141,079,971.35</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>NEXT RATE CHANGE DATE:</b>			
03/01/04 - 03/31/04	2	501,263.02	0.04
04/01/04 - 04/30/04	8	2,746,707.41	0.24
05/01/04 - 05/31/04	4	933,554.30	0.08
06/01/04 - 06/30/04	6	1,347,619.55	0.12
07/01/04 - 07/31/04	1	59,946.28	0.01
08/01/04 - 08/31/04	1	229,056.57	0.02
10/01/04 - 10/31/04	2	160,834.80	0.01
11/01/04 - 11/30/04	3	512,654.64	0.04
12/01/04 - 12/31/04	2	282,642.63	0.02
01/01/05 - 01/31/05	1	218,312.23	0.02
03/01/05 - 03/31/05	2	517,981.74	0.05
04/01/05 - 04/30/05	6	1,626,788.52	0.14
05/01/05 - 05/31/05	11	2,437,053.68	0.21
06/01/05 - 06/30/05	7	1,748,343.39	0.15
07/01/05 - 07/31/05	245	50,985,494.87	4.47
08/01/05 - 08/31/05	914	188,297,875.44	16.50
09/01/05 - 09/30/05	973	192,581,945.49	16.88
10/01/05 - 10/31/05	839	165,538,998.59	14.51
11/01/05 - 11/30/05	944	187,054,808.10	16.39
12/01/05 - 12/31/05	1,067	205,234,079.52	17.99
01/01/06 - 01/31/06	520	94,528,329.67	8.28
05/01/06 - 05/31/06	2	358,147.36	0.03
07/01/06 - 07/31/06	8	1,185,610.20	0.10
08/01/06 - 08/31/06	32	7,244,773.32	0.63
09/01/06 - 09/30/06	38	7,540,588.57	0.66
10/01/06 - 10/31/06	31	5,647,983.40	0.49
11/01/06 - 11/30/06	38	8,093,624.30	0.71
12/01/06 - 12/31/06	41	7,061,310.19	0.62
01/01/07 - 01/31/07	17	3,154,315.85	0.28
07/01/08 - 07/31/08	1	626,460.32	0.05
08/01/08 - 08/31/08	1	225,150.26	0.02
09/01/08 - 09/30/08	4	1,098,910.48	0.10
11/01/08 - 11/30/08	1	159,505.87	0.01
12/01/08 - 12/31/08	2	950,463.52	0.08
01/01/09 - 01/31/09	1	188,837.27	0.02
<b>Total</b>	<b>5,775</b>	<b>1,141,079,971.35</b>	<b>100.00</b>

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INITIAL RATE CAP:	Number of Mortgage Loans	Outstanding as of the Cutoff Date	Outstanding as of the Cutoff Date
1.000	5,521	1,089,122,034.27	95.45
2.000	1	212,014.34	0.02
3.000	253	51,745,922.74	4.53
<b>Total</b>	<b>5,775</b>	<b>1,141,079,971.35</b>	<b>100.00</b>

SUBSEQUENT RATE CAP:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
1.000	5,775	1,141,079,971.35	100.00
<b>Total</b>	<b>5,775</b>	<b>1,141,079,971.35</b>	<b>100.00</b>

CA CONCENTRATION:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
CA-NORTH	1,567	385,798,188.31	19.56
CA-SOUTH	2,043	486,285,829.00	24.66
OUTSIDE CA	6,907	1,099,986,185.49	55.78
<b>Total</b>	<b>10,517</b>	<b>1,972,070,202.80</b>	<b>100.00</b>

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## LONG BEACH MORTGAGE LOAN TRUST 2004-1

### Scheduled 2/01/04 Balances

POOL: Group I& Group II

TOTAL CURRENT BALANCE: 2,264,007,046  
 NUMBER OF LOANS: 8,987

AVG CURRENT BALANCE:	\$251,920.22	Minimum \$29,353.50	Maximum \$1,296,004.25
WAVG GROSS COUPON:	6.6032 %	4.5000	12.1750 %
WAVG GROSS MARGIN:	5.1002 %	4.2500	6.9900 %
WAVG INITIAL RATE CAP:	1.0664 %	1.0000	3.0000 %
WAVG SUBSEQUENT RATE CAP:	1.0000 %	1.0000	1.0000 %
WAVG MINIMUM RATE:	6.6385 %	4.5000	11.9900 %
WAVG MAXIMUM RATE:	12.6508 %	10.5000	17.9900 %
WAVG NEXT RESET:	20.16 months	1.00	59.00 months
WAVG COMBINED ORIGINAL LTV:	78.09 %	13.89	95.00 %
WAVG ORIGINAL TERM:	356 months	180	360 months
WAVG REMAINING TERM:	352 months	173	359 months
WAVG FICO SCORE:	658	400	818
PREPAYMENT BREAKDOWN (S):	76.77 % Prepayment Penalty, 23.23 % No Prepayment Penalty		
TOP STATE CONCENTRATIONS (S):	100.00 % California		
MAXIMUM ZIP CODE CONCENTRATION (S)	0.90 % 94565 (Bay Point, CA)		

FIRST PAY DATE:	Aug 01, 2002	Feb 01, 2004
PAID TO DATE:	Dec 01, 2003	Dec 01, 2004
NEXT RATE CHANGE DATE:	Mar 01, 2004	Jan 01, 2009
MATURE DATE:	Jul 01, 2018	Jan 01, 2034

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
PRODUCT:			
2/28 LIBOR	6,129	1,604,912,871.18	70.89
3/27 LIBOR	128	30,148,887.90	1.33
5/25 LIBOR	9	3,050,541.95	0.13
6 Month LIBOR	18	4,932,129.22	0.22
Fixed Rate	2,703	620,962,616.23	27.43
Total	8,987	2,264,007,046.48	100.00

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
PREPAYMENT PENALTY:			
No Prepayment Penalty	1,954	526,019,328.67	23.23
Prepayment Penalty	7,033	1,737,987,717.81	76.77
Total	8,987	2,264,007,046.48	100.00

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
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0.01 - 50,000.00	18	821,443.58	0.04
50,000.01 - 100,000.00	372	30,944,198.34	1.37
100,000.01 - 150,000.00	1,223	157,194,119.32	6.94
150,000.01 - 200,000.00	1,825	321,708,792.07	14.21
200,000.01 - 250,000.00	1,804	405,350,232.36	17.90
250,000.01 - 300,000.00	1,370	375,410,739.19	16.58
300,000.01 - 350,000.00	902	292,038,960.16	12.90
350,000.01 - 400,000.00	652	244,242,615.64	10.79
400,000.01 - 450,000.00	258	109,952,878.15	4.86
450,000.01 - 500,000.00	213	101,117,043.47	4.47
500,000.01 - 550,000.00	100	52,452,594.92	2.32
550,000.01 - 600,000.00	69	39,994,794.79	1.77
600,000.01 - 650,000.00	61	38,535,927.11	1.70
650,000.01 - 700,000.00	31	21,139,420.30	0.93
700,000.01 - 750,000.00	31	22,552,836.68	1.00
750,000.01 - 800,000.00	20	15,512,044.28	0.69
800,000.01 - 850,000.00	9	7,449,947.35	0.33
850,000.01 - 900,000.00	10	8,699,541.79	0.38
900,000.01 - 950,000.00	5	4,627,322.76	0.20
950,000.01 - 1,000,000.00	12	11,838,603.84	0.52
1,100,000.01 - 1,150,000.00	1	1,126,986.13	0.05
1,250,000.01 - 1,300,000.00	1	1,296,004.25	0.06
<b>Total</b>	<b>8,987</b>	<b>2,264,007,046.48</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
ORIGINAL TERM (months):			
180	269	48,456,486.01	2.14
240	16	2,884,493.04	0.13
360	8,702	2,212,666,067.43	97.73
<b>Total</b>	<b>8,987</b>	<b>2,264,007,046.48</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
REMAINING TERM (months):			
173 - 180	269	48,456,486.01	2.14
231 - 240	16	2,884,493.04	0.13
341 - 350	22	6,152,157.36	0.27
351 - 359	8,680	2,206,513,910.07	97.46
<b>Total</b>	<b>8,987</b>	<b>2,264,007,046.48</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
PROPERTY TYPE:			
Single Family	7,246	1,835,622,193.99	81.08
Condominium	752	155,703,791.77	6.88
2-4 Units	572	149,424,292.28	6.60
PUD	411	122,031,489.81	5.39
Townhouse	6	1,225,278.63	0.05
<b>Total</b>	<b>8,987</b>	<b>2,264,007,046.48</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
OCCUPANCY:			
Primary	8,419	2,155,177,099.34	95.19
Non-owner	517	97,799,775.48	4.32
Second Home	51	11,030,171.66	0.49
<b>Total</b>	<b>8,987</b>	<b>2,264,007,046.48</b>	<b>100.00</b>

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	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>PURPOSE:</b>			
Purchase	4,845	1,235,054,813.83	54.55
Cash Out Refinance	3,610	872,084,017.31	38.52
Rate/Term Refinance	532	156,868,215.34	6.93
<b>Total</b>	<b>8,987</b>	<b>2,264,007,046.48</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>COMBINED ORIGINAL LTV:</b>			
10.01 - 15.00	1	48,068.33	0.00
15.01 - 20.00	7	708,448.66	0.03
20.01 - 25.00	10	1,353,089.84	0.06
25.01 - 30.00	16	1,783,755.68	0.08
30.01 - 35.00	23	3,235,357.89	0.14
35.01 - 40.00	49	7,750,471.77	0.34
40.01 - 45.00	61	11,416,774.24	0.50
45.01 - 50.00	124	24,287,939.94	1.07
50.01 - 55.00	142	29,991,785.56	1.32
55.01 - 60.00	216	49,026,212.86	2.17
60.01 - 65.00	312	75,101,217.76	3.32
65.01 - 70.00	432	112,777,052.14	4.98
70.01 - 75.00	569	151,180,480.47	6.68
75.01 - 80.00	5,450	1,397,456,375.14	61.72
80.01 - 85.00	611	158,190,710.28	6.99
85.01 - 90.00	837	212,838,202.29	9.40
90.01 - 95.00	127	26,861,103.63	1.19
<b>Total</b>	<b>8,987</b>	<b>2,264,007,046.48</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>STATE:</b>			
California	8,987	2,264,007,046.48	100.00
<b>Total</b>	<b>8,987</b>	<b>2,264,007,046.48</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>DOCUMENTATION:</b>			
Full Documentation	3,357	872,942,576.16	38.56
Limited Documentation	45	12,026,403.00	0.53
Stated Income Documentation	5,585	1,379,038,067.32	60.91
<b>Total</b>	<b>8,987</b>	<b>2,264,007,046.48</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>LIEN:</b>			
First Lien	8,987	2,264,007,046.48	100.00
<b>Total</b>	<b>8,987</b>	<b>2,264,007,046.48</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>CREDIT GRADE:</b>			
A	8,395	2,131,884,274.62	94.16
B	447	99,470,892.06	4.39
	111	26,434,193.84	1.17

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Total	8,987	2,264,007,046.48	100.00
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FICO:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<= 0	1	407,012.09	0.02
391 - 400	1	437,031.49	0.02
441 - 450	2	506,680.07	0.02
451 - 460	11	2,826,403.06	0.12
461 - 470	10	2,390,799.21	0.11
471 - 480	21	4,365,376.86	0.19
481 - 490	33	7,100,232.88	0.31
491 - 500	58	11,613,560.26	0.51
501 - 510	90	21,254,401.50	0.94
511 - 520	103	23,303,263.12	1.03
521 - 530	111	27,044,349.79	1.19
531 - 540	116	27,613,019.16	1.22
541 - 550	138	33,463,820.45	1.48
551 - 560	116	30,769,018.13	1.36
561 - 570	126	32,108,264.96	1.42
571 - 580	125	30,700,915.29	1.36
581 - 590	139	36,850,402.04	1.63
591 - 600	149	39,344,087.00	1.74
601 - 650	2,232	559,033,645.00	24.69
651 - 700	3,409	867,292,629.61	38.31
701 - 750	1,478	375,384,892.74	16.58
751 - 800	507	127,249,803.81	5.62
801 - 818	11	2,947,437.96	0.13
Total	8,987	2,264,007,046.48	100.00

GROSS COUPON:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
4.001 - 5.000	52	11,484,399.03	0.51
5.001 - 6.000	2,060	557,406,757.38	24.62
6.001 - 7.000	4,862	1,238,356,480.00	54.70
7.001 - 8.000	1,379	321,510,074.99	14.20
8.001 - 9.000	382	85,730,605.33	3.79
9.001 - 10.000	188	38,076,581.36	1.68
10.001 - 11.000	51	9,200,986.45	0.41
11.001 - 12.000	12	2,121,661.70	0.09
12.001 - 13.000	1	119,500.24	0.01
Total	8,987	2,264,007,046.48	100.00

MAXIMUM RATE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
10.001 - 11.000	21	5,906,251.99	0.36
11.001 - 12.000	1,358	385,295,596.82	23.45
12.001 - 13.000	3,423	896,782,804.43	54.58
13.001 - 14.000	952	234,976,502.03	14.30
14.001 - 15.000	304	74,630,130.06	4.54
15.001 - 16.000	168	34,695,938.93	2.11
16.001 - 17.000	46	8,635,544.29	0.53
17.001 - 18.000	12	2,121,661.70	0.13
Total	6,284	1,643,044,430.25	100.00

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MINIMUM RATE:	Number of Mortgage Loans	Outstanding as of the Cutoff Date	Outstanding as of the Cutoff Date
4.001 - 5.000	21	5,906,251.99	0.36
5.001 - 6.000	1,365	387,810,550.22	23.60
6.001 - 7.000	3,480	907,932,276.04	55.26
7.001 - 8.000	900	224,511,298.93	13.66
8.001 - 9.000	295	72,141,095.48	4.39
9.001 - 10.000	166	34,170,203.47	2.08
10.001 - 11.000	45	8,451,092.42	0.51
11.001 - 12.000	12	2,121,661.70	0.13
<b>Total</b>	<b>6,284</b>	<b>1,643,044,430.25</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>GROSS MARGIN:</b>			
4.001 - 4.500	840	249,202,201.15	15.17
4.501 - 5.000	4,158	1,078,311,998.44	65.63
5.001 - 5.500	7	1,592,468.98	0.10
5.501 - 6.000	778	196,718,007.52	11.97
6.001 - 6.500	68	14,137,557.24	0.86
6.501 - 7.000	433	103,082,196.92	6.27
<b>Total</b>	<b>6,284</b>	<b>1,643,044,430.25</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>NEXT RATE CHANGE DATE:</b>			
03/01/04 - 03/31/04	2	501,263.02	0.03
04/01/04 - 04/30/04	6	1,986,208.53	0.12
05/01/04 - 05/31/04	2	494,530.00	0.03
06/01/04 - 06/30/04	6	1,530,995.12	0.09
07/01/04 - 07/31/04	1	277,325.68	0.02
08/01/04 - 08/31/04	2	419,132.55	0.03
11/01/04 - 11/30/04	3	951,724.90	0.06
12/01/04 - 12/31/04	2	562,827.83	0.03
01/01/05 - 01/31/05	3	802,192.17	0.05
02/01/05 - 02/28/05	1	236,674.95	0.01
03/01/05 - 03/31/05	3	837,841.18	0.05
04/01/05 - 04/30/05	6	1,738,171.55	0.11
05/01/05 - 05/31/05	13	3,912,710.03	0.24
06/01/05 - 06/30/05	6	1,453,498.92	0.09
07/01/05 - 07/31/05	334	87,631,690.20	5.33
08/01/05 - 08/31/05	1,185	316,774,385.60	19.28
09/01/05 - 09/30/05	1,177	313,372,698.78	19.07
10/01/05 - 10/31/05	889	225,467,936.20	13.72
11/01/05 - 11/30/05	1,017	269,961,705.75	16.43
12/01/05 - 12/31/05	1,007	253,027,731.67	15.40
01/01/06 - 01/31/06	482	127,903,755.77	7.78
05/01/06 - 05/31/06	1	152,940.57	0.01
07/01/06 - 07/31/06	3	672,854.38	0.04
08/01/06 - 08/31/06	23	5,582,117.43	0.34
09/01/06 - 09/30/06	27	5,506,659.63	0.34
10/01/06 - 10/31/06	26	6,295,746.54	0.38
11/01/06 - 11/30/06	22	5,709,179.41	0.35
12/01/06 - 12/31/06	15	3,549,057.67	0.22
01/01/07 - 01/31/07	11	2,680,332.27	0.16
07/01/08 - 07/31/08	1	626,460.32	0.04
08/01/08 - 08/31/08	2	491,449.41	0.03
09/01/08 - 09/30/08	4	1,098,910.48	0.07

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01/01/09 - 01/31/09	1	188,837.27	0.01
<b>Total</b>	<b>6,284</b>	<b>1,643,044,430.25</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>INITIAL RATE CAP:</b>			
1.000	6,050	1,587,511,930.17	96.62
2.000	9	1,893,453.82	0.12
3.000	225	53,639,046.26	3.26
<b>Total</b>	<b>6,284</b>	<b>1,643,044,430.25</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>SUBSEQUENT RATE CAP:</b>			
1.000	6,284	1,643,044,430.25	100.00
<b>Total</b>	<b>6,284</b>	<b>1,643,044,430.25</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>CA CONCENTRATION:</b>			
CA-NORTH	4,449	1,181,185,027.21	52.17
CA-SOUTH	4,538	1,082,822,019.27	47.83
<b>Total</b>	<b>8,987</b>	<b>2,264,007,046.48</b>	<b>100.00</b>

Long Beach Mortgage Loan Trust 2004-1  
Stated Documentation Tables

Product:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
2/28 LIBOR	7,570	1,820,480,747.65	67.00	78.82	685
3/27 LIBOR	198	35,028,417.42	1.45	76.48	663
5/25 LIBOR	5	998,646.37	0.04	74.57	679
6 Month LIBOR	13	2,779,576.96	0.11	73.05	670
Fixed Rate	4,318	759,319,232.87	31.39	75.20	677
<b>TOTAL POOL</b>	<b>12,104</b>	<b>2,418,606,621.27</b>	<b>100.00</b>	<b>77.64</b>	<b>669</b>

Prepayment Penalty:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
No Prepayment Penalty	4,346	875,041,598.05	36.18	77.84	673
Prepayment Penalty	7,758	1,543,565,023.22	63.82	77.53	667
<b>TOTAL POOL</b>	<b>12,104</b>	<b>2,418,606,621.27</b>	<b>100.00</b>	<b>77.64</b>	<b>669</b>

Principal Balances (\$)	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
a. 0 - 50,000	480	19,544,679.50	0.81	72.18	640
b. 50,001 - 100,000	1,852	140,900,919.55	5.83	75.28	658
c. 100,001 - 150,000	2,488	311,880,887.10	12.90	77.05	665
d. 150,001 - 200,000	2,197	384,562,498.18	15.90	77.34	668
e. 200,001 - 250,000	1,760	395,063,567.15	16.33	78.54	667
f. 250,001 - 300,000	1,301	356,105,662.77	14.72	79.16	673
g. 300,001 - 350,000	805	260,331,067.25	10.76	78.77	676
h. 350,001 - 400,000	585	219,678,772.48	9.08	78.46	674
i. 400,001 - 450,000	231	98,397,477.84	4.07	78.30	676
j. 450,001 - 500,000	172	81,759,565.98	3.38	77.61	672
k. 500,001 - 550,000	70	36,672,632.99	1.52	76.74	674
l. 550,001 - 600,000	46	26,500,309.77	1.10	73.48	662
m. 600,001 - 650,000	38	24,129,483.68	1.00	75.60	659
n. 650,001 - 700,000	16	10,808,638.49	0.45	72.58	669
o. 700,001 - 750,000	21	15,327,636.13	0.63	71.38	668
p. 750,001 - 800,000	15	11,840,889.90	0.48	71.15	642
q. 800,001 - 850,000	3	2,458,564.57	0.10	68.85	654
r. 850,001 - 900,000	8	6,983,480.43	0.29	66.83	665
s. 900,001 - 950,000	4	3,698,715.00	0.15	74.44	653
t. 950,001 - 1,000,000	11	10,809,747.38	0.45	65.47	680
w. 1,300,000 +	1	1,351,425.13	0.06	56.54	679
<b>TOTAL POOL</b>	<b>12,104</b>	<b>2,418,606,621.27</b>	<b>100.00</b>	<b>77.64</b>	<b>669</b>

Original Term (months)	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
120	2	338,196.49	0.01	75.87	719
180	477	65,827,363.34	2.72	68.81	680
240	26	3,689,868.58	0.15	68.45	656
360	11,599	2,348,751,192.86	97.11	77.91	669
<b>TOTAL POOL</b>	<b>12,104</b>	<b>2,418,606,621.27</b>	<b>100.00</b>	<b>77.64</b>	<b>669</b>

Remaining Term (months)	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
000-120	2	338,196.49	0.01	75.87	719
121-180	477	65,827,363.34	2.72	68.81	680
181-240	26	3,689,868.58	0.15	68.45	656
341-360	11,599	2,348,751,192.86	97.11	77.91	669
<b>TOTAL POOL</b>	<b>12,104</b>	<b>2,418,606,621.27</b>	<b>100.00</b>	<b>77.64</b>	<b>669</b>

Property Type	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
2-4 Units	915	202,010,992.27	8.35	76.41	672
Condominium	760	133,668,183.52	5.53	78.56	675
PUD	1,080	223,372,181.56	9.24	78.18	665
Single Family	9,311	1,853,381,861.53	76.63	77.64	669
Townhouse	38	6,173,402.39	0.26	79.26	680
<b>TOTAL POOL</b>	<b>12,104</b>	<b>2,418,606,621.27</b>	<b>100.00</b>	<b>77.64</b>	<b>669</b>

Occupancy	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
Non-owner	1,337	145,299,202.56	6.01	72.24	678
Primary	10,678	2,256,903,151.21	93.31	78.02	668

Second Home	89	16,404,267.50	0.68	73.25	669
<b>TOTAL POOL</b>	<b>12,104</b>	<b>2,418,606,621.27</b>	<b>100.00</b>	<b>77.64</b>	<b>669</b>

Purpose	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
Cash Out Refinance	4,356	832,906,913.94	34.44	73.70	648
Purchase	6,767	1,396,642,539.42	57.75	80.21	683
Rate/Term Refinance	981	189,057,167.91	7.82	76.07	658
<b>TOTAL POOL</b>	<b>12,104</b>	<b>2,418,606,621.27</b>	<b>100.00</b>	<b>77.64</b>	<b>669</b>

Combined Original Ltv	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
b. 15.01 - 20.00	9	852,736.89	0.04	17.56	660
c. 20.01 - 25.00	10	913,462.53	0.04	22.89	644
d. 25.01 - 30.00	12	1,579,124.70	0.07	27.61	652
e. 30.01 - 35.00	27	3,038,368.54	0.13	32.84	665
f. 35.01 - 50.00	266	43,825,745.68	1.81	44.68	646
g. 50.01 - 55.00	172	29,402,737.21	1.22	52.84	654
h. 55.01 - 60.00	269	50,191,222.19	2.08	57.80	645
i. 60.01 - 65.00	394	81,802,310.13	3.38	63.31	641
j. 65.01 - 70.00	741	135,701,916.67	5.61	68.81	639
k. 70.01 - 75.00	1,101	192,705,716.23	7.97	74.02	648
l. 75.01 - 80.00	7,797	1,601,831,198.11	66.22	79.85	676
m. 80.01 - 85.00	423	98,007,488.39	4.05	84.37	660
n. 85.01 - 90.00	644	138,699,141.64	5.73	89.70	680
o. 90.01 - 95.00	239	40,255,452.36	1.66	94.84	682
<b>TOTAL POOL</b>	<b>12,104</b>	<b>2,418,606,621.27</b>	<b>100.00</b>	<b>77.64</b>	<b>669</b>

State	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
Alabama	63	6,891,247.37	0.28	79.91	629
Alaska	37	7,871,997.94	0.33	82.60	657
Arizona	110	17,375,038.45	0.72	79.34	650
Arkansas	38	3,170,470.09	0.13	79.09	667
California	5,585	1,379,038,067.32	57.02	77.75	677
Colorado	619	115,540,706.25	4.78	78.17	668
Connecticut	36	7,476,276.05	0.31	72.41	656
Delaware	4	559,118.48	0.02	74.78	540
Florida	695	97,389,932.13	4.03	77.49	656
Georgia	203	30,921,832.85	1.28	77.39	666
Hawaii	25	9,420,712.18	0.39	70.37	671
Idaho	21	2,380,817.21	0.10	76.59	665
Illinois	470	88,124,439.68	3.64	78.50	656
Indiana	40	3,821,726.75	0.16	78.12	645
Iowa	10	1,117,133.29	0.05	82.04	662
Kansas	5	496,740.34	0.02	82.32	655
Kentucky	35	2,608,837.91	0.11	76.24	670
Louisiana	43	5,664,141.55	0.23	74.02	625
Maine	3	383,988.03	0.02	78.22	577
Maryland	79	15,537,333.07	0.64	78.18	664
Massachusetts	118	27,499,757.26	1.14	76.15	647
Michigan	167	21,768,252.07	0.90	77.65	639
Minnesota	36	7,877,006.87	0.33	79.27	639
Missouri	55	4,587,477.69	0.19	78.23	662
Montana	66	11,820,080.34	0.49	76.25	662
Nebraska	26	3,609,115.01	0.15	76.64	664
Nevada	73	14,301,358.43	0.59	76.40	666
New Hampshire	21	3,969,315.62	0.16	78.57	657
New Jersey	113	24,537,721.94	1.01	71.85	621
New Mexico	29	7,653,823.38	0.32	76.92	654
New York	337	88,231,455.02	3.65	76.82	663
North Carolina	115	12,674,431.89	0.52	78.98	655
North Dakota	2	208,546.03	0.01	84.06	671
Ohio	130	13,500,281.24	0.56	79.60	679
Oklahoma	59	7,228,775.17	0.30	75.30	667
Oregon	262	39,777,090.09	1.64	77.80	667
Pennsylvania	59	7,956,937.55	0.33	77.94	653
Rhode Island	33	5,444,736.16	0.23	78.74	633
South Carolina	15	2,058,687.09	0.09	78.33	675
South Dakota	2	234,179.28	0.01	56.40	583
Tennessee	202	15,013,775.28	0.62	77.61	676
Texas	1,348	178,883,010.11	7.40	76.93	651
Utah	168	24,796,830.59	1.03	78.77	662
Vermont	1	148,375.38	0.01	70.00	558
Virginia	60	13,072,347.03	0.54	78.22	654
Washington	435	79,005,965.99	3.27	78.91	673
West Virginia	1	104,685.34	0.00	65.63	650
Wisconsin	40	5,612,010.00	0.23	80.73	666
Wyoming	10	1,242,036.48	0.05	83.22	643

TOTAL POOL	12,104	2,418,606,621.27	100.00	77.64	669
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Documentation	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
Full	0	0.00	0.00	0.00	0
Limited	0	0.00	0.00	0.00	0
Stated	12,104	2,418,606,621.27	100.00	77.64	669
TOTAL POOL	12,104	2,418,606,621.27	100.00	77.64	669

Documentation	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
First Lien	12,104	2,418,606,621.27	100.00	77.64	669
TOTAL POOL	12,104	2,418,606,621.27	100.00	77.64	669

Grade	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
A	11,424	2,327,203,484.59	96.22	78.05	673
B	454	73,361,671.37	3.03	69	568
C	124	17,796,130.63	0.74	60.46	558
D	2	245,334.68	0.01	57.24	585
TOTAL POOL	12,104	2,418,606,621.27	100.00	77.64	669

Fico	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
a. FICO NA	3	168,641.97	0.01	77.32	0
b. 351 - 400	1	437,031.49	0.02	80.00	400
d. 451 - 500	65	9,921,830.12	0.41	72.35	487
e. 501 - 550	606	98,914,236.67	4.09	71.64	529
f. 551 - 600	703	134,666,067.57	5.57	72.40	577
g. 601 - 650	2,414	484,878,429.77	19.22	77.19	636
h. 651 - 700	5,388	1,093,586,294.33	45.22	78.62	673
i. 701 - 750	2,243	468,581,841.51	19.37	78.84	721
j. 751 - 800	686	144,352,338.06	5.97	77.14	768
k. 800 +	15	3,099,909.78	0.13	79.83	805
TOTAL POOL	12,104	2,418,606,621.27	100.00	77.64	669

Gross Coupon	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
04.001-5.000	46	8,054,997.49	0.33	68.35	705
05.001-6.000	1,984	483,235,504.57	19.98	75.76	692
06.001-7.000	6,013	1,290,798,885.96	53.37	78.53	679
07.001-8.000	2,754	481,947,755.27	19.10	78.48	652
08.001-9.000	801	118,927,092.89	4.92	75.83	590
09.001-10.000	310	38,712,942.90	1.60	72.78	536
10.001-11.000	150	12,849,631.87	0.53	70.47	527
11.001-12.000	51	3,285,187.38	0.14	66.31	523
12.001-13.000	12	673,156.98	0.03	67.99	520
13.001-14.000	3	121,655.96	0.01	65.10	521
TOTAL POOL	12,104	2,418,606,621.27	100.00	77.64	669

Maximum Rate	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
10.001-11.000	18	4,024,835.37	0.24	76.44	705
11.001-12.000	1,277	329,041,282.02	19.83	78.01	692
12.001-13.000	4,068	915,446,116.83	55.17	79.77	678
13.001-14.000	1,632	290,634,658.23	17.52	78.54	641
14.001-15.000	446	77,247,319.84	4.66	74.90	564
15.001-16.000	219	31,779,963.30	1.92	72.41	526
16.001-17.000	88	8,732,783.60	0.53	69.88	516
17.001-18.000	30	1,996,149.89	0.12	68.07	519
18.001-19.000	7	341,127.06	0.02	66.66	513
19.001-20.000	1	43,152.26	0.00	60.00	508
TOTAL POOL	7,786	1,659,287,388.40	100.00	78.76	665

Minimum Rate	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
04.001-5.000	18	4,024,835.37	0.24	76.44	705
05.001-6.000	1,279	329,943,092.33	19.88	78.02	692
06.001-7.000	4,122	925,480,859.31	55.78	79.77	678
07.001-8.000	1,584	281,590,909.95	16.97	78.51	641
08.001-9.000	442	75,659,292.05	4.57	74.66	563

09.001-10.000	216	31,346,480.33	1.89	72.59	525
10.001-11.000	87	8,661,469.85	0.52	69.92	516
11.001-12.000	30	1,996,149.89	0.12	66.07	519
12.001-13.000	7	341,127.06	0.02	66.66	513
13.001-15.000	1	43,152.28	0.00	60.00	508
<b>TOTAL POOL</b>	<b>7,786</b>	<b>1,659,287,388.40</b>	<b>100.00</b>	<b>78.76</b>	<b>665</b>

Gross Margin	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
03.501-4.000	3	368,099.50	0.02	80.00	643
04.001-4.500	1,227	301,307,862.63	18.16	81.82	687
04.501-5.000	5,350	1,129,492,943.82	68.07	78.98	675
05.001-5.500	8	1,392,169.27	0.08	74.09	621
05.501-6.000	718	137,511,219.09	8.29	73.26	558
06.001-6.500	75	11,272,820.67	0.68	67.55	545
06.501-7.000	405	77,942,273.42	4.70	75.20	642
<b>TOTAL POOL</b>	<b>7,786</b>	<b>1,659,287,388.40</b>	<b>100.00</b>	<b>78.76</b>	<b>665</b>

Next Rate Change Date	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
02.03/01/04 - 03/31/04	2	501,263.02	0.03	64.13	658
03.04/01/04 - 04/30/04	3	644,135.98	0.04	72.53	676
04.05/01/04 - 05/31/04	2	482,598.29	0.03	73.87	672
05.06/01/04 - 06/30/04	4	901,559.41	0.05	80.00	678
06.07/01/04 - 07/31/04	1	59,946.28	0.00	20.00	560
07.08/01/04 - 08/31/04	1	190,075.98	0.01	80.00	679
10.11/01/04 - 11/30/04	2	404,637.85	0.02	82.70	649
11.12/01/04 - 12/31/04	1	370,534.06	0.02	80.00	745
12.01/01/05 - 01/31/05	1	217,251.82	0.01	80.00	687
14.03/01/05 - 03/31/05	3	804,022.70	0.05	80.00	690
15.04/01/05 - 04/30/05	8	1,895,517.30	0.11	86.04	873
16.05/01/05 - 05/31/05	15	3,178,864.86	0.19	78.80	665
17.06/01/05 - 06/30/05	11	2,573,694.36	0.16	78.90	652
18.07/01/05 - 07/31/05	409	89,618,964.31	5.40	78.54	669
19.08/01/05 - 08/31/05	1,347	291,021,846.34	17.54	78.63	667
20.09/01/05 - 09/30/05	1,311	284,795,609.62	17.16	79.13	666
21.10/01/05 - 10/31/05	1,073	229,980,658.42	13.86	78.79	663
22.11/01/05 - 11/30/05	1,307	287,762,899.31	17.34	79.18	669
23.12/01/05 - 12/31/05	1,351	274,265,192.66	16.53	78.49	663
24.01/01/06 - 01/31/06	731	153,591,054.04	9.26	78.88	659
30.07/01/06 - 07/31/06	2	325,780.86	0.02	80.00	666
31.08/01/06 - 08/31/06	31	6,202,406.17	0.37	76.63	664
32.09/01/06 - 09/30/06	40	5,736,012.64	0.35	79.24	657
33.10/01/06 - 10/31/06	31	6,819,809.67	0.41	78.56	687
34.11/01/06 - 11/30/06	31	5,577,902.73	0.34	76.63	655
35.12/01/06 - 12/31/06	37	6,458,980.40	0.39	73.93	653
36.01/01/07 - 01/31/07	28	3,907,544.95	0.24	75.73	655
55.08/01/08 - 08/31/08	2	457,650.67	0.03	80.00	663
56.09/01/08 - 09/30/08	1	74,530.36	0.00	75.00	661
57.10/01/08 - 10/31/08	1	277,628.07	0.02	80.00	734
60.01/01/09 - 01/31/09	1	188,837.27	0.01	53.24	644
<b>TOTAL POOL</b>	<b>7,786</b>	<b>1,659,287,388.40</b>	<b>100.00</b>	<b>78.76</b>	<b>665</b>

Initial Rate Cap	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
1.000	7,502.00	1,606,985,667.31	96.85	78.81	665
2.000	8.00	1,681,439.48	0.10	80.00	681
3.000	276.00	50,620,281.61	3.05	77.12	661
<b>TOTAL POOL</b>	<b>7,786.00</b>	<b>1,659,287,388.40</b>	<b>100.00</b>	<b>78.76</b>	<b>665</b>

Subsequent Rate Cap	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
1.000	7,786	1,659,287,388.40	100.00	78.76	665
<b>TOTAL POOL</b>	<b>7,786</b>	<b>1,659,287,388.40</b>	<b>100.00</b>	<b>78.76</b>	<b>665</b>

# **RBS Greenwich Capital**

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## **LONG BEACH MORTGAGE LOAN TRUST 2004-1** **Scheduled 2/01/04 Balances**

**POOL:** Group I & Group II

**TOTAL CURRENT BALANCE:** 4,500,017,469  
**NUMBER OF LOANS:** 23,274

**WAVG DTI RATIO:** 40.30 % **Minimum** 1.00 **Maximum** 72.00 %

		<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Cutoff Date</b>
<b>DTI RATIO:</b>	<b>Number of Mortgage Loans</b>		
1.00 - 5.00	61	11,247,080.35	0.25
5.01 - 10.00	171	32,352,593.14	0.72
10.01 - 15.00	346	56,920,571.59	1.26
15.01 - 20.00	628	97,864,020.13	2.17
20.01 - 25.00	1,136	173,221,193.73	3.85
25.01 - 30.00	1,781	301,867,404.92	6.71
30.01 - 35.00	2,695	476,097,832.71	10.58
35.01 - 40.00	3,915	758,054,863.26	16.85
40.01 - 45.00	4,956	1,017,675,117.65	22.61
45.01 - 50.00	5,949	1,266,215,161.78	28.14
50.01 - 55.00	1,615	304,700,561.69	6.77
55.01 - 60.00	20	3,683,394.12	0.08
70.01 - 72.00	1	117,674.32	0.00
<b>Total</b>	<b>23,274</b>	<b>4,500,017,469.39</b>	<b>100.00</b>

Long Beach Mortgage Loan Trust 2004-1  
Silent Seconds Tables

Product:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
2/28 LIBOR	6,822	1,421,680,593.20	82.64	79.89	672
3/27 LIBOR	216	36,635,471.73	2.13	79.87	668
5/25 LIBOR	3	735,278.74	0.04	80.00	690
6 Month LIBOR	10	2,456,690.79	0.14	80.00	664
Fixed Rate	1,412	258,763,354.85	15.04	78.97	679
<b>TOTAL POOL</b>	<b>8,463</b>	<b>1,720,271,389.31</b>	<b>100.00</b>	<b>79.75</b>	<b>673</b>

Prepayment Penalty:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
No Prepayment Penalty	1,398	305,272,256.96	17.75	79.25	675
Prepayment Penalty	7,065	1,414,999,132.35	82.25	79.85	673
<b>TOTAL POOL</b>	<b>8,463</b>	<b>1,720,271,389.31</b>	<b>100.00</b>	<b>79.75</b>	<b>673</b>

Principal Balances (\$)	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
a. 0 - 50,000	170	7,218,645.18	0.42	79.87	601
b. 50,001 - 100,000	1,311	101,116,409.69	5.88	80.15	646
c. 100,001 - 150,000	1,789	223,679,270.02	13.00	79.93	665
d. 150,001 - 200,000	1,509	263,440,532.03	15.31	80.01	671
e. 200,001 - 250,000	1,280	286,842,807.20	16.67	80.03	676
f. 250,001 - 300,000	910	249,052,184.18	14.48	79.87	680
g. 300,001 - 350,000	615	198,819,105.19	11.56	79.77	682
h. 350,001 - 400,000	432	161,986,760.58	9.42	79.85	682
i. 400,001 - 450,000	170	72,121,653.55	4.19	79.87	684
j. 450,001 - 500,000	120	56,732,580.12	3.30	79.92	678
k. 500,001 - 550,000	48	25,057,434.75	1.46	79.64	682
l. 550,001 - 600,000	33	19,038,701.87	1.11	79.45	665
m. 600,001 - 650,000	26	16,459,728.68	0.96	78.23	673
n. 650,001 - 700,000	17	11,556,154.91	0.67	78.69	646
o. 700,001 - 750,000	13	9,461,793.82	0.55	72.27	656
p. 750,001 - 800,000	5	3,860,040.86	0.22	74.92	622
q. 800,001 - 850,000	2	1,670,905.76	0.10	75.00	588
r. 850,001 - 900,000	5	4,368,742.55	0.25	75.00	640
s. 900,001 - 950,000	2	1,822,329.14	0.11	55.74	617
t. 950,001 - 1,000,000	6	5,965,609.23	0.35	68.97	660
<b>TOTAL POOL</b>	<b>8,463</b>	<b>1,720,271,389.31</b>	<b>100.00</b>	<b>79.75</b>	<b>673</b>

Original Term (months)	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
180	26	3,300,578.53	0.19	70.84	667
240	5	916,330.62	0.05	77.82	702
360	8,432	1,716,054,480.16	99.75	79.77	673
<b>TOTAL POOL</b>	<b>8,463</b>	<b>1,720,271,389.31</b>	<b>100.00</b>	<b>79.75</b>	<b>673</b>

Remaining Term (months)	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
121-180	26	3,300,578.53	0.19	70.84	667
181-240	5	916,330.62	0.05	77.82	702
341-360	8,432	1,716,054,480.16	99.75	79.77	673
<b>TOTAL POOL</b>	<b>8,463</b>	<b>1,720,271,389.31</b>	<b>100.00</b>	<b>79.75</b>	<b>673</b>

Property Type	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
2-4 Units	414	98,174,228.55	5.71	80.18	690
Condominium	705	127,461,780.99	7.41	79.82	678
PUD	938	177,444,355.10	10.31	79.86	667
Single Family	6,375	1,312,107,593.13	76.27	79.69	672
Townhouse	31	5,083,431.54	0.30	80.02	676
<b>TOTAL POOL</b>	<b>8,463</b>	<b>1,720,271,389.31</b>	<b>100.00</b>	<b>79.75</b>	<b>673</b>

Principal Balance      % of Aggregate  
Principal Balance

Occupancy	Number of Mortgage Loans	Outstanding as of the Cutoff Date	Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
Non-owner	52	5,084,118.34	0.30	75.85	635
Primary	8,401	1,713,054,295.10	99.58	79.77	673
Second Home	10	2,132,975.87	0.12	73.05	594
<b>TOTAL POOL</b>	<b>8,463</b>	<b>1,720,271,389.31</b>	<b>100.00</b>	<b>79.75</b>	<b>673</b>

Purpose	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
Cash Out Refinance	561	123,567,583.01	7.18	77.93	650
Purchase	7,601	1,523,794,966.80	88.58	79.97	676
Rate/Term Refinance	301	72,908,839.50	4.24	78.20	645
<b>TOTAL POOL</b>	<b>8,463</b>	<b>1,720,271,389.31</b>	<b>100.00</b>	<b>79.75</b>	<b>673</b>

Combined Original Ltv	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
f. 35.01 - 50.00	7	1,487,835.84	0.09	45.33	663
g. 50.01 - 55.00	9	2,945,801.89	0.17	51.94	659
h. 55.01 - 60.00	9	3,018,827.36	0.18	56.86	630
i. 60.01 - 65.00	38	10,319,390.59	0.60	62.89	636
j. 65.01 - 70.00	50	13,949,207.84	0.81	69.01	638
k. 70.01 - 75.00	111	24,922,994.29	1.45	73.79	638
l. 75.01 - 80.00	7,903	1,613,037,961.02	93.77	79.97	677
m. 80.01 - 85.00	268	37,962,370.47	2.21	84.58	589
n. 85.01 - 90.00	68	12,627,000.01	0.73	89.74	602
<b>TOTAL POOL</b>	<b>8,463</b>	<b>1,720,271,389.31</b>	<b>100.00</b>	<b>79.75</b>	<b>673</b>

State	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
Alabama	51	6,892,246.41	0.40	79.20	616
Alaska	27	4,388,038.21	0.26	81.09	659
Arizona	78	13,305,423.72	0.77	79.31	655
Arkansas	13	1,587,304.86	0.09	82.49	568
California	4,154	1,067,154,989.12	62.03	79.74	682
Colorado	503	91,512,828.05	5.32	79.62	658
Connecticut	15	2,429,285.38	0.14	80.06	682
Florida	347	51,339,514.66	2.98	79.39	661
Georgia	110	18,356,344.23	1.07	79.63	643
Hawaii	1	460,005.94	0.03	80.00	758
Idaho	16	1,653,394.32	0.10	80.70	652
Illinois	294	50,375,388.53	2.93	79.88	670
Indiana	13	1,448,082.79	0.08	81.37	630
Iowa	6	1,209,630.19	0.07	81.42	596
Kansas	5	433,565.20	0.03	78.41	542
Kentucky	4	275,895.89	0.02	76.98	530
Louisiana	25	2,143,346.51	0.12	82.58	605
Maryland	37	8,031,656.90	0.47	78.45	667
Massachusetts	63	14,538,957.47	0.85	79.05	674
Michigan	74	8,093,113.11	0.47	80.45	633
Minnesota	8	1,261,639.94	0.07	77.83	645
Missouri	52	4,298,359.32	0.25	81.17	596
Montana	38	4,665,944.79	0.27	79.11	655
Nebraska	29	3,377,424.31	0.20	80.40	645
Nevada	49	9,673,320.88	0.56	79.17	678
New Hampshire	11	1,887,086.07	0.11	80.42	655
New Jersey	23	4,888,997.11	0.28	79.98	657
New Mexico	32	4,227,656.38	0.25	80.42	634
New York	123	31,867,241.82	1.85	79.73	681
North Carolina	77	9,248,830.18	0.54	80.50	635
North Dakota	3	298,773.29	0.02	78.67	605
Ohio	48	4,317,355.03	0.25	80.45	569
Oklahoma	52	5,511,269.65	0.32	79.96	641
Oregon	210	32,874,389.60	1.91	80.00	664
Pennsylvania	38	5,329,563.51	0.31	79.10	641
Rhode Island	12	2,188,328.48	0.13	81.40	644
South Carolina	7	693,520.88	0.04	83.20	532
South Dakota	1	160,550.17	0.01	78.73	657
Tennessee	51	5,242,940.81	0.30	80.22	637
Texas	1,110	131,140,304.90	7.62	79.81	657
Utah	158	23,383,725.02	1.36	79.34	656
Virginia	39	9,514,340.42	0.55	79.71	654
Washington	409	73,028,977.92	4.25	79.90	671

West Virginia	2	139,381.56	0.01	82.43	587
Wisconsin	32	3,842,861.15	0.22	80.37	665
Wyoming	13	1,579,594.73	0.09	80.24	651
<b>TOTAL POOL</b>	<b>8,463</b>	<b>1,720,271,389.31</b>	<b>100.00</b>	<b>79.75</b>	<b>673</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
Documentation					
Full	2,612	499,156,412.71	29.02	79.79	645
Limited	21	4,302,120.13	0.25	79.64	583
Stated	5,830	1,216,812,856.47	70.73	79.73	685
<b>TOTAL POOL</b>	<b>8,463</b>	<b>1,720,271,389.31</b>	<b>100.00</b>	<b>79.75</b>	<b>673</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
Documentation					
First Lien	8,463	1,720,271,389.31	100.00	79.75	673
<b>TOTAL POOL</b>	<b>8,463</b>	<b>1,720,271,389.31</b>	<b>100.00</b>	<b>79.75</b>	<b>673</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
Grade					
A	8,144	1,687,632,054.60	98.1	79.76	675
B	262	27,101,611.00	1.58	79.83	565
C	47	4,700,395.56	0.27	78.62	540
D	10	837,328.15	0.05	65	542
<b>TOTAL POOL</b>	<b>8,463</b>	<b>1,720,271,389.31</b>	<b>100.00</b>	<b>79.75</b>	<b>673</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
Fico					
a. FICO NA	8	478,357.25	0.03	81.01	0
d. 451 - 500	34	3,751,600.24	0.22	82.96	490
e. 501 - 550	301	33,292,629.63	1.94	80.41	528
f. 551 - 600	255	39,357,999.90	2.29	79.24	579
g. 601 - 650	2,192	425,807,942.37	24.75	79.67	633
h. 651 - 700	3,696	772,087,318.77	44.88	79.74	673
i. 701 - 750	1,536	342,411,992.71	19.90	79.82	721
j. 751 - 800	430	100,690,406.90	5.85	79.67	768
k. 800 +	11	2,393,141.54	0.14	80.30	806
<b>TOTAL POOL</b>	<b>8,463</b>	<b>1,720,271,389.31</b>	<b>100.00</b>	<b>79.75</b>	<b>673</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
Gross Coupon					
04.001-5.000	29	7,559,633.67	0.44	79.11	694
05.001-6.000	1,524	383,325,014.00	22.28	79.48	687
06.001-7.000	4,474	988,565,005.63	57.47	79.70	678
07.001-8.000	1,719	270,317,500.34	15.71	80.01	659
08.001-9.000	372	42,095,749.00	2.45	80.92	609
09.001-10.000	166	15,110,649.47	0.88	80.89	544
10.001-11.000	124	9,693,263.05	0.56	81.69	522
11.001-12.000	51	3,367,238.22	0.20	77.82	512
12.001-13.000	3	144,722.28	0.01	78.07	571
13.001-14.000	1	92,613.64	0.01	85.00	506
<b>TOTAL POOL</b>	<b>8,463</b>	<b>1,720,271,389.31</b>	<b>100.00</b>	<b>79.75</b>	<b>673</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
Maximum Rate					
10.001-11.000	26	6,860,627.01	0.47	79.97	697
11.001-12.000	1,380	348,076,103.11	23.82	79.73	686
12.001-13.000	3,899	859,738,248.52	58.83	79.93	677
13.001-14.000	1,275	198,675,430.77	13.59	80.08	654
14.001-15.000	200	24,679,862.20	1.69	81.39	578
15.001-16.000	129	12,469,967.30	0.85	80.77	533
16.001-17.000	104	8,345,205.91	0.57	81.70	519
17.001-18.000	38	2,662,589.64	0.18	77.65	513
<b>TOTAL POOL</b>	<b>7,051</b>	<b>1,461,508,034.46</b>	<b>100.00</b>	<b>79.88</b>	<b>672</b>

Principal Balance      % of Aggregate  
Principal Balance      Principal Balance

Minimum Rate	Number of Mortgage Loans	Outstanding as of the Cutoff Date	Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
04.001-5.000	26	6,860,627.01	0.47	79.97	697
05.001-6.000	1,384	348,830,470.74	23.87	79.73	686
06.001-7.000	3,949	869,440,499.60	59.49	79.84	677
07.001-8.000	1,227	189,545,684.20	12.97	80.09	653
08.001-9.000	196	23,619,206.23	1.62	81.49	573
09.001-10.000	127	12,203,751.13	0.84	80.71	533
10.001-11.000	104	8,345,205.91	0.57	81.70	519
11.001-12.000	38	2,662,589.64	0.18	77.65	513
<b>TOTAL POOL</b>	<b>7,051</b>	<b>1,461,508,034.46</b>	<b>100.00</b>	<b>79.88</b>	<b>672</b>

Gross Margin	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
03.501-4.000	4	393,866.86	0.03	80.00	668
04.001-4.500	280	86,566,314.07	5.92	79.24	692
04.501-5.000	5,991	1,249,009,741.24	85.46	79.91	676
05.001-5.500	8	1,041,418.93	0.07	80.06	680
05.501-6.000	319	46,829,954.66	3.20	80.88	579
06.001-6.500	100	9,455,409.63	0.65	78.42	543
06.501-7.000	349	68,211,329.07	4.67	79.73	660
<b>TOTAL POOL</b>	<b>7,051</b>	<b>1,461,508,034.46</b>	<b>100.00</b>	<b>79.88</b>	<b>672</b>

Next Rate Change Date	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
03.04/01/04 - 04/30/04	3	960,480.69	0.07	80.00	653
04.05/01/04 - 05/31/04	2	404,574.71	0.03	80.00	655
05.06/01/04 - 06/30/04	4	901,559.41	0.06	80.00	678
06.07/01/04 - 07/31/04	1	277,325.68	0.02	80.00	726
07.08/01/04 - 08/31/04	1	190,075.98	0.01	80.00	679
10.11/01/04 - 11/30/04	3	1,104,856.91	0.08	83.89	687
11.12/01/04 - 12/31/04	2	602,587.64	0.04	80.00	694
13.02/01/05 - 02/28/05	1	236,674.95	0.02	80.00	702
14.03/01/05 - 03/31/05	2	719,188.70	0.05	80.00	694
15.04/01/05 - 04/30/05	7	1,029,846.52	0.07	80.00	689
16.05/01/05 - 05/31/05	12	2,582,981.90	0.18	80.11	681
17.06/01/05 - 06/30/05	7	1,276,141.40	0.09	80.00	699
18.07/01/05 - 07/31/05	348	73,997,815.43	5.06	79.55	670
19.08/01/05 - 08/31/05	1,208	256,620,468.38	17.56	79.72	674
20.09/01/05 - 09/30/05	1,231	262,863,936.35	17.99	79.97	673
21.10/01/05 - 10/31/05	941	194,415,272.12	13.30	79.95	673
22.11/01/05 - 11/30/05	1,189	251,285,204.33	17.19	79.84	672
23.12/01/05 - 12/31/05	1,217	238,729,357.70	16.33	80.07	672
24.01/01/06 - 01/31/06	653	135,938,935.19	9.30	79.82	669
30.07/01/06 - 07/31/06	8	1,132,972.66	0.08	75.33	650
31.08/01/06 - 08/31/06	28	4,144,702.44	0.28	80.00	674
32.09/01/06 - 09/30/06	44	6,411,740.41	0.44	79.98	664
33.10/01/06 - 10/31/06	42	9,835,021.89	0.67	80.31	676
34.11/01/06 - 11/30/06	37	5,905,003.02	0.40	80.10	670
35.12/01/06 - 12/31/06	33	5,460,370.29	0.37	79.43	660
36.01/01/07 - 01/31/07	24	3,745,661.02	0.26	79.99	667
55.08/01/08 - 08/31/08	2	457,650.67	0.03	80.00	663
57.10/01/08 - 10/31/08	1	277,628.07	0.02	80.00	734
<b>TOTAL POOL</b>	<b>7,051</b>	<b>1,461,508,034.46</b>	<b>100.00</b>	<b>79.88</b>	<b>672</b>

Initial Rate Cap	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
1.000	6,758	1,409,657,919.13	96.45	79.88	672
2.000	8	1,681,439.48	0.12	80.00	681
3.000	285	50,168,675.85	3.43	79.92	667
<b>TOTAL POOL</b>	<b>7,051</b>	<b>1,461,508,034.46</b>	<b>100.00</b>	<b>79.88</b>	<b>672</b>

Subsequent Rate Cap	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date	WA-Ltv	WA-Fico
1.000	7,051	1,461,508,034.46	100.00	79.88	672
<b>TOTAL POOL</b>	<b>7,051</b>	<b>1,461,508,034.46</b>	<b>100.00</b>	<b>79.88</b>	<b>672</b>

# **RBS Greenwich Capital**

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## **LONG BEACH MORTGAGE LOAN TRUST 2004-1**

### **Scheduled 2/01/04 Balances**

POOL: Group I & Group II

TOTAL CURRENT BALANCE: 1,391,284,865  
NUMBER OF LOANS: 7,908

AVG CURRENT BALANCE:	\$175,933.85	Minimum \$18,822.97	Maximum \$997,521.68
WAVG GROSS COUPON:	6.8508 %	4.5000	13.7000 %
WAVG COMBINED ORIGINAL LTV:	76.26 %	13.89	95.00 %
WAVG ORIGINAL TERM:	345 months	120	360 months
WAVG REMAINING TERM:	340 months	114	359 months
WAVG FICO SCORE:	663	459	818

PREPAYMENT BREAKDOWN (S): 56.44 % Prepayment Penalty, 43.56 % No Prepayment Penalty

TOP STATE CONCENTRATIONS (\$): 44.63 % California, 10.04 % Texas, 5.53 % Florida

MAXIMUM ZIP CODE CONCENTRATION (\$) 0.35 % 91342 (Sylmar, CA)

FIRST PAY DATE:	Jun 01, 2002	Feb 01, 2004
PAID TO DATE:	Dec 01, 2003	Aug 01, 2004
MATURE DATE:	Aug 01, 2013	Jan 01, 2034

PRODUCT:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
Fixed Rate	7,908	1,391,284,865.13	100.00
Total	7,908	1,391,284,865.13	100.00

PREPAYMENT PENALTY:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
No Prepayment Penalty	3,553	606,038,512.82	43.56
Prepayment Penalty	4,355	785,246,352.31	56.44
Total	7,908	1,391,284,865.13	100.00

PRINCIPAL BALANCE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
0.01 - 50,000.00	597	24,294,364.21	1.75
50,000.01 - 100,000.00	1,758	129,943,108.35	9.34
100,000.01 - 150,000.00	1,743	216,690,692.34	15.57
150,000.01 - 200,000.00	1,299	226,139,899.13	16.25
200,000.01 - 250,000.00	899	201,508,831.06	14.48
250,000.01 - 300,000.00	619	168,888,589.20	12.14
300,000.01 - 350,000.00	344	111,114,776.00	7.99
350,000.01 - 400,000.00	245	91,963,210.99	6.61
400,000.01 - 450,000.00	124	53,079,721.13	3.82
450,000.01 - 500,000.00	93	44,228,879.57	3.18
500,000.01 - 550,000.00	46	24,124,312.20	1.73

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550,000.01 - 600,000.00	39	22,596,240.07	1.62
600,000.01 - 650,000.00	27	17,040,885.83	1.22
650,000.01 - 700,000.00	14	9,560,894.48	0.69
700,000.01 - 750,000.00	22	15,908,205.69	1.14
750,000.01 - 800,000.00	9	6,942,668.48	0.50
800,000.01 - 850,000.00	9	7,412,228.51	0.53
850,000.01 - 900,000.00	6	5,312,811.56	0.38
900,000.01 - 950,000.00	4	3,696,993.97	0.27
950,000.01 - 1,000,000.00	11	10,837,552.36	0.78
<b>Total</b>	<b>7,908</b>	<b>1,391,284,865.13</b>	<b>100.00</b>

ORIGINAL TERM (months):	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
120	11	673,868.47	0.05
180	845	112,583,394.77	8.09
240	65	9,049,803.96	0.65
360	6,987	1,268,977,797.93	91.21
<b>Total</b>	<b>7,908</b>	<b>1,391,284,865.13</b>	<b>100.00</b>

REMAINING TERM (months):	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
114 - 120	11	673,868.47	0.05
161 - 170	4	675,294.59	0.05
171 - 180	841	111,908,100.18	8.04
231 - 240	65	9,049,803.96	0.65
331 - 340	1	265,707.44	0.02
341 - 350	11	1,831,689.65	0.13
351 - 359	6,975	1,266,880,400.84	91.06
<b>Total</b>	<b>7,908</b>	<b>1,391,284,865.13</b>	<b>100.00</b>

PROPERTY TYPE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
Single Family	6,234	1,073,358,601.67	77.15
2-4 Units	720	140,928,396.30	10.13
PUD	605	121,472,875.70	8.73
Condominium	326	53,037,042.28	3.81
Townhouse	23	2,487,949.18	0.18
<b>Total</b>	<b>7,908</b>	<b>1,391,284,865.13</b>	<b>100.00</b>

OCCUPANCY:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
Primary	6,302	1,218,660,942.55	87.59
Non-owner	1,533	159,522,886.63	11.47
Second Home	73	13,101,035.95	0.94
<b>Total</b>	<b>7,908</b>	<b>1,391,284,865.13</b>	<b>100.00</b>

PURPOSE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
Cash Out Refinance	4,742	830,990,231.45	59.73
Purchase	2,074	368,797,978.13	26.51
Rate/Term Refinance	1,092	191,496,655.55	13.76
<b>Total</b>	<b>7,908</b>	<b>1,391,284,865.13</b>	<b>100.00</b>

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COMBINED ORIGINAL LTV:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
10.01 - 15.00	1	48,068.33	0.00
15.01 - 20.00	7	727,844.79	0.05
20.01 - 25.00	14	1,563,258.70	0.11
25.01 - 30.00	14	1,730,284.10	0.12
30.01 - 35.00	34	4,306,713.16	0.31
35.01 - 40.00	69	9,095,374.89	0.65
40.01 - 45.00	76	11,319,855.38	0.81
45.01 - 50.00	151	24,723,215.23	1.78
50.01 - 55.00	192	31,706,858.89	2.28
55.01 - 60.00	265	47,578,767.03	3.42
60.01 - 65.00	371	73,591,374.57	5.29
65.01 - 70.00	611	109,468,892.25	7.87
70.01 - 75.00	1,002	171,445,010.38	12.32
75.01 - 80.00	3,346	592,699,280.74	42.60
80.01 - 85.00	665	118,117,915.03	8.49
85.01 - 90.00	911	165,248,758.45	11.88
90.01 - 95.00	179	27,913,393.21	2.01
<b>Total</b>	<b>7,908</b>	<b>1,391,284,865.13</b>	<b>100.00</b>

STATE:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
Alabama	101	11,565,684.87	0.83
Alaska	20	5,117,804.86	0.37
Arizona	50	8,309,884.26	0.60
Arkansas	74	7,003,486.70	0.50
California	2,703	620,962,616.23	44.63
Colorado	334	63,351,435.58	4.55
Connecticut	61	16,116,832.13	1.16
Delaware	1	89,800.36	0.01
Florida	580	76,995,122.54	5.53
Georgia	143	19,116,435.52	1.37
Hawaii	28	9,481,545.27	0.68
Idaho	15	1,841,440.64	0.13
Illinois	285	47,735,553.88	3.43
Indiana	63	5,005,478.66	0.36
Iowa	10	927,881.24	0.07
Kentucky	43	3,162,005.00	0.23
Louisiana	63	5,941,376.32	0.43
Maryland	55	11,025,251.03	0.79
Massachusetts	55	12,386,491.17	0.89
Michigan	88	10,116,629.18	0.73
Minnesota	44	8,388,116.92	0.60
Missouri	44	3,954,038.19	0.28
Montana	42	8,178,641.29	0.59
Nebraska	30	2,735,556.15	0.20
Nevada	38	6,410,137.31	0.46
New Hampshire	9	1,387,070.75	0.10
New Jersey	78	16,386,219.26	1.18
New Mexico	40	4,254,430.95	0.31
New York	295	76,619,368.80	5.51
North Carolina	100	9,644,051.68	0.69
North Dakota	2	158,413.73	0.01
Ohio	248	25,871,967.78	1.86
	77	8,214,314.63	0.59

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Pennsylvania	80	9,843,307.41	0.71
Rhode Island	17	3,160,280.49	0.23
South Carolina	27	2,707,495.87	0.19
South Dakota	5	685,191.31	0.05
Tennessee	239	17,426,292.77	1.25
Texas	1,088	139,623,307.21	10.04
Utah	82	11,395,906.09	0.82
Virginia	53	10,740,511.32	0.77
Washington	249	49,511,671.61	3.56
West Virginia	6	490,289.12	0.04
Wisconsin	18	1,684,292.69	0.12
Wyoming	10	1,606,559.06	0.12
<b>Total</b>	<b>7,908</b>	<b>1,391,284,865.13</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>DOCUMENTATION:</b>			
Full Documentation	3,556	623,785,801.64	44.84
Limited Documentation	34	8,179,830.62	0.59
Stated Income Documentation	4,318	759,319,232.87	54.58
<b>Total</b>	<b>7,908</b>	<b>1,391,284,865.13</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>LIEN:</b>			
First Lien	7,908	1,391,284,865.13	100.00
<b>Total</b>	<b>7,908</b>	<b>1,391,284,865.13</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>CREDIT GRADE:</b>			
A	7,382	1,329,801,679.97	95.58
B	421	52,624,643.71	3.78
C	87	7,431,968.33	0.53
D	18	1,426,573.12	0.10
<b>Total</b>	<b>7,908</b>	<b>1,391,284,865.13</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>FICO:</b>			
≤ 0	1	48,584.20	0.00
451 - 500	52	5,022,016.05	0.36
501 - 550	405	46,632,316.05	3.35
551 - 600	645	101,687,952.03	7.31
601 - 650	2,120	376,040,243.95	27.03
651 - 700	2,994	551,958,165.74	39.67
701 - 750	1,249	226,794,100.47	16.30
751 - 800	430	81,011,731.90	5.82
801 - 818	12	2,089,754.74	0.15
<b>Total</b>	<b>7,908</b>	<b>1,391,284,865.13</b>	<b>100.00</b>

	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
<b>GROSS COUPON:</b>			
4.001 - 5.000	57	10,267,767.16	0.74
5.001 - 6.000	1,254	281,765,607.25	20.25
	2,121	633,347,352.74	45.52

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8.001 - 9.000	782	90,862,550.30	6.53
9.001 - 10.000	321	29,335,575.40	2.11
10.001 - 11.000	186	13,252,238.04	0.95
11.001 - 12.000	87	5,340,365.54	0.38
12.001 - 13.000	20	1,045,062.40	0.08
13.001 - 14.000	3	171,127.34	0.01
<b>Total</b>	<b>7,908</b>	<b>1,391,284,865.13</b>	<b>100.00</b>

	Number of	Principal Balance	% of Aggregate
CA CONCENTRATION:	Mortgage Loans	Outstanding as of	Principal Balance
		the Cutoff Date	Outstanding as of
			the Cutoff Date
CA-NORTH	947	223,955,166.09	16.10
CA-SOUTH	1,756	397,007,450.14	28.54
OUTSIDE CA	5,205	770,322,248.90	55.37
<b>Total</b>	<b>7,908</b>	<b>1,391,284,865.13</b>	<b>100.00</b>

EXHIBIT 99.2

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! X\_LB\_2004\_1\_MKT.CDI #CMOVER\_3.0D ASSET\_BACKED\_HOMEEQUITY PORTFOLIO !  
MAX\_CF\_VECTSIZE 550

!! Created by Intex Deal Maker v3.6.079 , subroutines 3.0f\_p2  
!! 01/15/2004 10:33 AM

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! nor for the accuracy of information which is derived from this data.

COLLAT\_GROUPS 1 2

GROUP 1 = "1A" "1F"

GROUP 2 = "2A" "2F"

!  
DEFINE PREPAY PPC GROUP "1A" RISE\_PERS 1 START\_CPR 27 END\_CPR 27  
DEFINE PREPAY PPC GROUP "1F" RISE\_PERS 12 START\_CPR 4 END\_CPR 20  
DEFINE PREPAY PPC GROUP "2A" RISE\_PERS 1 START\_CPR 27 END\_CPR 27  
DEFINE PREPAY PPC GROUP "2F" RISE\_PERS 12 START\_CPR 4 END\_CPR 20

!  
DEFINE CONSTANT #OrigCollBal = 4500017469.39  
DEFINE CONSTANT #OrigCollBal1 = 1583821602.08  
DEFINE CONSTANT #OrigCollBal1A = 1204006311.62  
DEFINE CONSTANT #OrigCollBal1F = 379815290.46  
DEFINE CONSTANT #OrigCollBal2 = 2916195867.31  
DEFINE CONSTANT #OrigCollBal2A = 1904726292.64  
DEFINE CONSTANT #OrigCollBal2F = 1011469574.67

!  
DEFINE CONSTANT #OrigBondBal = 4410020000.00  
DEFINE CONSTANT #OrigBondBal1 = 1583821602.08  
DEFINE CONSTANT #OrigBondBal2 = 2916195867.31

!  
DEFINE CONSTANT #SpecSenEnhPct = 32.5%  
DEFINE CONSTANT #SNRTargPct = 67.5%  
DEFINE CONSTANT #M1TargPct = 73%  
DEFINE CONSTANT #M2TargPct = 78%  
DEFINE CONSTANT #M3TargPct = 81%  
DEFINE CONSTANT #M4TargPct = 84%  
DEFINE CONSTANT #M5TargPct = 86.5%  
DEFINE CONSTANT #M6TargPct = 89%  
DEFINE CONSTANT #M7TargPct = 91.5%  
DEFINE CONSTANT #M8TargPct = 93.5%  
DEFINE CONSTANT #M9TargPct = 96%  
DEFINE #BondBal = 4410020000.00  
DEFINE #BondBal1 = 1326450000.00  
DEFINE #BondBal2 = 2442320000.00

! FULL\_DEALNAME: Long Beach 20041

! DEAL SIZE: \$ 4410020000.00  
! PRICING SPEED: GROUP "1A" PPC 100%  
! PRICING SPEED: GROUP "1F" PPC 115%  
! PRICING SPEED: GROUP "2A" PPC 100%  
! PRICING SPEED: GROUP "2F" PPC 115%  
! ISSUE DATE: 20040201  
! SETTLEMENT DATE: 20040205  
!

Record date delay: 24

! DEFINE TR\_INDEXDEPS\_ALL

! DEFINE SCHEDULE "S-IO1", "S-IO2"

! DEAL\_CLOCK\_INFO \_

ISSUE\_CDU\_DATE

20040201 \_

DEAL\_FIRSTPAY\_DATE

20040325 \_

! DEFINE TABLE "CapNotional" (45, 2) = "CURDATE" "Balance"

20030225.1	4,410,020,000.00
20030325.1	4,310,724,851.06
20030425.1	4,211,641,601.02
20030525.1	4,112,753,073.27
20030625.1	4,014,053,883.83
20030725.1	3,915,550,219.10
20030825.1	3,817,259,283.36
20030925.1	3,719,211,306.10
20031025.1	3,622,413,070.66
20031125.1	3,528,062,943.77
20031225.1	3,436,100,914.76
20040125.1	3,346,467,121.40
20040225.1	3,259,102,520.33
20040325.1	3,173,949,707.23
20040425.1	3,090,952,746.00
20040525.1	3,010,057,560.87
20040625.1	2,931,210,562.77
20040725.1	2,854,360,125.21
20040825.1	2,779,455,641.25
20040925.1	2,706,447,890.33
20041025.1	2,635,303,368.94
20041125.1	2,566,221,985.70
20041225.1	2,498,885,951.95
20050125.1	2,433,248,662.34
20050225.1	2,369,267,237.46
20050325.1	2,306,899,956.48
20050425.1	2,246,116,871.51
20050525.1	2,187,057,981.17
20050625.1	2,129,486,388.00
20050725.1	2,073,362,802.41
20050825.1	2,018,650,798.09
20050925.1	1,965,314,921.42
20051025.1	1,913,328,933.32
20051125.1	1,862,807,176.27
20051225.1	1,813,554,220.74
20060125.1	1,765,536,575.72
20060225.1	1,718,723,261.83
20060325.1	1,692,561,089.12
20060425.1	1,649,852,263.66
20060525.1	1,608,319,125.03
20060625.1	1,567,826,94.01
20060725.1	1,528,347,242.99
20060825.1	1,489,856,056.11
20060925.1	1,452,328,250.38
20061025.1	0

```
!
DEFINE TABLE "CapRateSch" (45, 2) = "CURDATE" "Rate"
```

20030225.1	3.969451
20030325.1	6.273775
20030425.1	6.483730
20030525.1	6.274152
20030625.1	6.483516
20030725.1	6.274170
20030825.1	6.274000
20030925.1	6.483011
20031025.1	6.275027
20031125.1	6.484064
20031225.1	6.275346
20040125.1	6.275309
20040225.1	6.947578
20040325.1	6.275134
20040425.1	6.485479
20040525.1	6.276145
20040625.1	6.485806
20040725.1	6.276550
20040825.1	6.276473
20040925.1	6.518692
20041025.1	6.900736
20041125.1	7.137758
20041225.1	6.907102
20050125.1	6.906220
20050225.1	7.645150
20050325.1	6.936064
20050425.1	7.763254
20050525.1	7.518725
20050625.1	7.768127
20050725.1	7.515886
20050825.1	7.514189
20050925.1	7.796473
20051025.1	8.167097
20051125.1	8.445559
20051225.1	8.171131
20060125.1	8.168669
20060225.1	9.041114
20060325.1	8.195186
20060425.1	9.069490
20060525.1	8.781530
20060625.1	9.070885
20060725.1	8.775023
20060825.1	8.771771
20060925.1	9.093179
20061025.1	0.000000

```
!
DEFINE DYNAMIC #CapBal = LOOKUP_TBL( "STEP", Curdate, "CapNotional",
"CURDATE", "Balance" )
```

```
!
DEFINE DYNAMIC #CapBalEnd = LOOKUP_TBL( "STEP", Curdate + 30, "CapNotional",
"CURDATE", "Balance" )
```

```
!
DEFINE DYNAMIC #CapRate = LOOKUP_TBL( "STEP", Curdate, "CapRateSch",
"CURDATE", "Rate" )
!
```

```

!
DEFINE #FloorCollat      = 0.5% * #OrigCollBal
DEFINE #ReqPerc          = 0
DEFINE #TrigEnhFrac      = 0
DEFINE #CumLossShft      = 0
DEFINE #TrigCumLossFrac  = 0
DEFINE #SpecOCTarg       = 2.00% * #OrigCollBal
DEFINE STANDARDIZE OC_ACTUAL_VAL      #OC      = 89997469.39
DEFINE STANDARDIZE OCT_INITVAL        CONSTANT #InitOCTarg = 2.00% *
#OrigCollBal
DEFINE STANDARDIZE OCT_STEPDOWN_MONTH CONSTANT #StepDownDate = 37
DEFINE STANDARDIZE OCT_STEPDOWN_FRAC  CONSTANT #StepOCFrac  = 0.04
DEFINE STANDARDIZE EXCESS_INTEREST     #XSSpread = 0
DEFINE STANDARDIZE OCT_FLOOR           CONSTANT #FloorOCTarg = #FloorCollat
DEFINE STANDARDIZE OCT_VAL             DYNAMIC  #Octval      = #SpecOCTarg
!
DEFINE DYNAMIC STICKY #NetRate = ( COLL_I_MISC("COUPON") ) / COLL_PREV_BAL *
1200
DEFINE DYNAMIC STICKY #NetRate1 = ( COLL_I_MISC("COUPON", 1) ) /
COLL_PREV_BAL(1) * 1200
DEFINE DYNAMIC STICKY #NetRate2 = ( COLL_I_MISC("COUPON", 2) ) /
COLL_PREV_BAL(2) * 1200
!
DEFINE DYNAMIC STICKY #NetRateActual360 = #Netrate * 30 / DAYS_DIFF(CURDATE ,
MONTHS_ADD(CURDATE,-1))
!
!
DEFINE TABLE "OC_CUMLOSS0" (327, 2) = "MONTH" "OC_CUMLOSS_FRAC0"
37.1  0.03
38.1  0.03083333
39.1  0.03166667
40.1  0.0325
41.1  0.03333333
42.1  0.03416667
43.1  0.035
44.1  0.03583333
45.1  0.03666667
46.1  0.0375
47.1  0.03833333
48.1  0.03916667
49.1  0.04
50.1  0.04083333
51.1  0.04166667
52.1  0.0425
53.1  0.04333333
54.1  0.04416667
55.1  0.045
56.1  0.04583333
57.1  0.04666667
58.1  0.0475
59.1  0.04833333
60.1  0.04916667
61.1  0.05
62.1  0.05020833
63.1  0.05041667
64.1  0.050625
65.1  0.05083333

```

66.1	0.05104167
67.1	0.05125
68.1	0.05145833
69.1	0.05166667
70.1	0.051875
71.1	0.05208333
72.1	0.05229167
73.1	0.0525
74.1	0.0525
75.1	0.0525
76.1	0.0525
77.1	0.0525
78.1	0.0525
79.1	0.0525
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361.1	0.0525
362.1	0.0525
363.1	0.0525

!

!

TOLERANCE WRITEDOWN\_OLOSS 1.00

!

INITIAL INDEX	LIBOR_1MO	1.178
INITIAL INDEX	LIBOR_6MO	1304

!

!

Tranche "CAP\_IN" PSEUDO HEDGE

Block \$ 4,410,020,000.00 at 0.00 FLOAT NOTIONAL WITH FORMULA BEGIN ( #CapBal ); END ( #CapBalEnd );

DAYCOUNT ACTUAL360 BUSINESS\_DAY NONE FREQ M

Delay 0 Dated 20040205 Next 20040325

((1 \* MIN(9.25, LIBOR\_1MO)) + (-1 \* #CapRate))

0 999

!

Tranche "2A\_1" SEN\_FLT ! PAID\_DOWN\_WHEN (COLL\_BAL LT 0.01);

Block 1000000000.00 at 1.508 GROUP 1 FREQ M FLOAT RESET M

COUPONCAP 30360 NONE ( #NetRate1 \* 30 / (IF CURDATE EQ

DEAL\_FIRST\_PAYDATE THEN 50 ELSE 30) );

DAYCOUNT ACTUAL360 BUSINESS\_DAY NONE

Delay 0 Dated 20040205 Next 20040325

((1 \* LIBOR\_1MO + ( IF ((COLL\_BAL("LAGMON\_1") / #OrigCollBal) < 10%) THEN 0.66 ELSE 0.33 ))

0 999

!

Tranche "2A\_2A" SEN\_FLT ! PAID\_DOWN\_WHEN (COLL\_BAL LT 0.01);

Block 194000000.00 at 1.398 GROUP 1 FREQ M FLOAT RESET M

COUPONCAP 30360 NONE ( #NetRate1 \* 30 / (IF CURDATE EQ

DEAL\_FIRST\_PAYDATE THEN 50 ELSE 30) );

DAYCOUNT ACTUAL360 BUSINESS\_DAY NONE

Delay 0 Dated 20040205 Next 20040325

((1 \* LIBOR\_1MO + ( IF ((COLL\_BAL("LAGMON\_1") / #OrigCollBal) < 10%) THEN 0.44 ELSE 0.22 ))

0 999

!

Tranche "2A\_2B" SEN\_FLT ! PAID\_DOWN\_WHEN (COLL\_BAL LT 0.01);

Block 132450000.00 at 1.618 GROUP 1 FREQ M FLOAT RESET M

COUPONCAP 30360 NONE ( #NetRate1 \* 30 / (IF CURDATE EQ

DEAL\_FIRST\_PAYDATE THEN 50 ELSE 30) );

DAYCOUNT ACTUAL360 BUSINESS\_DAY NONE

Delay 0 Dated 20040205 Next 20040325

((1 \* LIBOR\_1MO + ( IF ((COLL\_BAL("LAGMON\_1") / #OrigCollBal) < 10%) THEN 0.88 ELSE 0.44 ))

```

0      999
!
Tranche "1A_1" SEN_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
  Block 2150700000.00 at 1.508 GROUP 2  FREQ M FLOAT RESET M
    COUPONCAP 30360 NONE ( #NetRate2 * 30 / (IF CURDATE EQ
DEAL_FIRST_PAYDATE THEN 50 ELSE 30) );
    DAYCOUNT ACTUAL360 BUSINESS_DAY NONE
    Delay 0 Dated 20040205 Next 20040325
    (1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%) THEN
0.66 ELSE 0.33 ))
0      999
!
Tranche "1A_2" SEN_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
  Block 291620000.00 at 1.578 GROUP 2  FREQ M FLOAT RESET M
    COUPONCAP 30360 NONE ( #NetRate2 * 30 / (IF CURDATE EQ
DEAL_FIRST_PAYDATE THEN 50 ELSE 30) );
    DAYCOUNT ACTUAL360 BUSINESS_DAY NONE
    Delay 0 Dated 20040205 Next 20040325
    (1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%) THEN
0.8 ELSE 0.4 ))
0      999
!
Tranche "M1" MEZ_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
  Block 123750000.00 at 1.778 FREQ M FLOAT RESET M
    COUPONCAP 30360 NONE ( #NetRate * 30 / (IF CURDATE EQ
DEAL_FIRST_PAYDATE THEN 50 ELSE 30) );
    DAYCOUNT ACTUAL360 BUSINESS_DAY NONE
    Delay 0 Dated 20040205 Next 20040325
    (1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%) THEN
0.9 ELSE 0.6 ))
0      999
!
Tranche "M2" MEZ_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
  Block 112500000.00 at 1.878 FREQ M FLOAT RESET M
    COUPONCAP 30360 NONE ( #NetRate * 30 / (IF CURDATE EQ
DEAL_FIRST_PAYDATE THEN 50 ELSE 30) );
    DAYCOUNT ACTUAL360 BUSINESS_DAY NONE
    Delay 0 Dated 20040205 Next 20040325
    (1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%) THEN
1.05 ELSE 0.7 ))
0      999
!
Tranche "M3" MEZ_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
  Block 67500000.00 at 2.028 FREQ M FLOAT RESET M
    COUPONCAP 30360 NONE ( #NetRate * 30 / (IF CURDATE EQ
DEAL_FIRST_PAYDATE THEN 50 ELSE 30) );
    DAYCOUNT ACTUAL360 BUSINESS_DAY NONE
    Delay 0 Dated 20040205 Next 20040325
    (1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%) THEN
1.275 ELSE 0.85 ))
0      999
!
Tranche "M4" JUN_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
  Block 67500000.00 at 2.378 FREQ M FLOAT RESET M
    COUPONCAP 30360 NONE ( #NetRate * 30 / (IF CURDATE EQ
DEAL_FIRST_PAYDATE THEN 50 ELSE 30) );
    DAYCOUNT ACTUAL360 BUSINESS_DAY NONE

```

```

        Delay 0 Dated 20040205 Next 20040325
    (1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%) THEN
1.8 ELSE 1.2 ))
    0 999
!
Tranche "M5" MEZ_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
    Block 56250000.00 at 2.578 FREQ M FLOAT RESET M
        COUPONCAP 30360 NONE ( #NetRate * 30 / (IF CURDATE EQ
DEAL_FIRST_PAYDATE THEN 50 ELSE 30) );
        DAYCOUNT ACTUAL360 BUSINESS_DAY NONE
        Delay 0 Dated 20040205 Next 20040325
    (1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%) THEN
2.1 ELSE 1.4 ))
    0 999
!
Tranche "M6" JUN_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
    Block 56250000.00 at 2.778 FREQ M FLOAT RESET M
        COUPONCAP 30360 NONE ( #NetRate * 30 / (IF CURDATE EQ
DEAL_FIRST_PAYDATE THEN 50 ELSE 30) );
        DAYCOUNT ACTUAL360 BUSINESS_DAY NONE
        Delay 0 Dated 20040205 Next 20040325
    (1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%) THEN
2.4 ELSE 1.6 ))
    0 999
!
Tranche "M7" JUN_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
    Block 56250000.00 at 2.978 FREQ M FLOAT RESET M
        COUPONCAP 30360 NONE ( #NetRate * 30 / (IF CURDATE EQ
DEAL_FIRST_PAYDATE THEN 50 ELSE 30) );
        DAYCOUNT ACTUAL360 BUSINESS_DAY NONE
        Delay 0 Dated 20040205 Next 20040325
    (1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%) THEN
2.7 ELSE 1.8 ))
    0 999
!
Tranche "M8" JUN_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
    Block 45000000.00 at 3.178 FREQ M FLOAT RESET M
        COUPONCAP 30360 NONE ( #NetRate * 30 / (IF CURDATE EQ
DEAL_FIRST_PAYDATE THEN 50 ELSE 30) );
        DAYCOUNT ACTUAL360 BUSINESS_DAY NONE
        Delay 0 Dated 20040205 Next 20040325
    (1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%) THEN 3.
ELSE 2 ))
    0 999
!
Tranche "M9" JUN_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
    Block 56250000.00 at 4.678 FREQ M FLOAT RESET M
        COUPONCAP 30360 NONE ( #NetRate * 30 / (IF CURDATE EQ
DEAL_FIRST_PAYDATE THEN 50 ELSE 30) );
        DAYCOUNT ACTUAL360 BUSINESS_DAY NONE
        Delay 0 Dated 20040205 Next 20040325
    (1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%) THEN
5.25 ELSE 3.5 ))
    0 999
!
Tranche "RESIDUAL" JUN_RES
    Block 4500017469.39 at 0 NOTIONAL WITH GROUP 0 SURPLUS

```

DAYCOUNT 30360 BUSINESS\_DAY NONE  
FREQ M Delay 24 Dated 20040201 Next 20040325

! Tranche "R\_PP" JUN\_PEN\_NO  
Block 4500017469.39 at 0 NOTIONAL WITH GROUP 0  
DAYCOUNT 30360 BUSINESS\_DAY NONE  
FREQ M Delay 24 Dated 20040201 Next 20040325

! Tranche "#OC" SYMVAR  
! Tranche "#SpecOCTarg" SYMVAR  
!

! DEFINE PSEUDO\_TRANCHE COLLAT  
Delay 24 Dated 20040201 Next 20040325 Settle 20040205  
DEFINE PSEUDO\_TRANCHE COLLAT GROUP 1  
Delay 24 Dated 20040201 Next 20040325 Settle 20040205  
DEFINE PSEUDO\_TRANCHE COLLAT GROUP 2  
Delay 24 Dated 20040201 Next 20040325 Settle 20040205

! HEDGE "Cap" \_  
TYPE CAP  
LEG "FLT" DEAL\_RECEIVES OPTIMAL\_INTPMT "CAP\_IN"

! CLASS "2A\_1" NO\_BUILD\_TRANCHE  
SHORTFALL\_PAYBACK COUPONCAP TRUE  
SHORTFALL\_EARN\_INT COUPONCAP TRUE  
= "2A\_1"  
CLASS "2A\_2A" NO\_BUILD\_TRANCHE  
SHORTFALL\_PAYBACK COUPONCAP TRUE  
SHORTFALL\_EARN\_INT COUPONCAP TRUE  
= "2A\_2A"  
CLASS "2A\_2B" NO\_BUILD\_TRANCHE  
SHORTFALL\_PAYBACK COUPONCAP TRUE  
SHORTFALL\_EARN\_INT COUPONCAP TRUE  
= "2A\_2B"  
CLASS "1A\_1" NO\_BUILD\_TRANCHE  
SHORTFALL\_PAYBACK COUPONCAP TRUE  
SHORTFALL\_EARN\_INT COUPONCAP TRUE  
= "1A\_1"  
CLASS "1A\_2" NO\_BUILD\_TRANCHE  
SHORTFALL\_PAYBACK COUPONCAP TRUE  
SHORTFALL\_EARN\_INT COUPONCAP TRUE  
= "1A\_2"  
CLASS "M1" NO\_BUILD\_TRANCHE  
SHORTFALL\_PAYBACK COUPONCAP TRUE  
SHORTFALL\_EARN\_INT COUPONCAP TRUE  
= "M1"  
CLASS "M2" NO\_BUILD\_TRANCHE  
SHORTFALL\_PAYBACK COUPONCAP TRUE  
SHORTFALL\_EARN\_INT COUPONCAP TRUE  
= "M2"  
CLASS "M3" NO\_BUILD\_TRANCHE  
SHORTFALL\_PAYBACK COUPONCAP TRUE  
SHORTFALL\_EARN\_INT COUPONCAP TRUE  
= "M3"  
CLASS "M4" NO\_BUILD\_TRANCHE

```

SHORTFALL_PAYBACK COUPONCAP TRUE _
SHORTFALL_EARN_INT COUPONCAP TRUE _
= "M4"
CLASS "M5" NO_BUILD_TRANCHE _
SHORTFALL_PAYBACK COUPONCAP TRUE _
SHORTFALL_EARN_INT COUPONCAP TRUE _
= "M5"
CLASS "M6" NO_BUILD_TRANCHE _
SHORTFALL_PAYBACK COUPONCAP TRUE _
SHORTFALL_EARN_INT COUPONCAP TRUE _
= "M6"
CLASS "M7" NO_BUILD_TRANCHE _
SHORTFALL_PAYBACK COUPONCAP TRUE _
SHORTFALL_EARN_INT COUPONCAP TRUE _
= "M7"
CLASS "M8" NO_BUILD_TRANCHE _
SHORTFALL_PAYBACK COUPONCAP TRUE _
SHORTFALL_EARN_INT COUPONCAP TRUE _
= "M8"
CLASS "M9" NO_BUILD_TRANCHE _
SHORTFALL_PAYBACK COUPONCAP TRUE _
SHORTFALL_EARN_INT COUPONCAP TRUE _
= "M9"
CLASS "RESID" = "RESIDUAL#1" "R_PP#1"
CLASS "2A_2" ALLOCATION _
= "2A_2A" "2A_2B"
CLASS "SNR_1" DISTRIB_CLASS PRORATA ALLOCATION _
= "2A_1" "2A_2"
CLASS "SNR_2" WRITEDOWN_BAL PRORATA ALLOCATION _
= "1A_1" "1A_2"
CLASS "SNR" DISTRIB_CLASS PRORATA WRITEDOWN_BAL PRORATA ALLOCATION _
= "SNR_1" "SNR_2"
!
!
CLASS "ROOT" _
WRITEDOWN_BAL RULES _
DISTRIB_CLASS RULES _
SHORTFALL_PAYBACK PRINCIPAL_LOSS TRUE _
CALC_WDBALINT _
SHORTFALL_PAYBACK WDBALINT TRUE _
SHORTFALL_EARN_INTEREST WDBALINT TRUE _
SHORTFALL_EARN_INT INTEREST TRUE _
= "SNR" "M1" "M2" "M3" "M4" "M5" "M6" "M7" "M8" "M9" "RESID"
!
!
DEFINE PSEUDO_TRANCHE CLASS "SNR" Delay 0 Dated 20040205 Next
20040325 DAYCOUNT ACTUAL360 BUSINESS_DAY NONE
!
DEFINE PSEUDO_TRANCHE CLASS "SNR_1" Delay 0 Dated 20040205 Next
20040325 DAYCOUNT ACTUAL360 BUSINESS_DAY NONE
!
DEFINE PSEUDO_TRANCHE CLASS "SNR_2" Delay 0 Dated 20040205 Next
20040325 DAYCOUNT ACTUAL360 BUSINESS_DAY NONE
!
DEFINE PSEUDO_TRANCHE CLASS "2A_2" Delay 0 Dated 20040205 Next
20040325 DAYCOUNT ACTUAL360 BUSINESS_DAY NONE
!
!
```

!

!

!

T:

Month <=	%;
37	3.000000%;
38	3.083333%;
39	3.166667%;
40	3.250000%;
41	3.333333%;
42	3.41667%;
43	3.500000%;
44	3.583333%;
45	3.666667%;
46	3.750000%;
47	3.833333%;
48	3.916667%;
49	4.000000%;
50	4.083333%;
51	4.166667%;
52	4.250000%;
53	4.333333%;
54	4.416667%;
55	4.500000%;
56	4.583333%;
57	4.666667%;
58	4.750000%;
59	4.833333%;
60	4.916667%;
61	5.000000%;
62	5.020833%;
63	5.041667%;
64	5.062500%;
65	5.083333%;
66	5.104167%;
67	5.125000%;
68	5.145833%;

69	5.166667%;	-
70	5.187500%;	-
71	5.208333%;	-
72	5.229167%;	-
73	5.250000%;	-
74	5.250000%;	-
75	5.250000%;	-
76	5.250000%;	-
77	5.250000%;	-
78	5.250000%;	-
79	5.250000%;	-
80	5.250000%;	-
81	5.250000%;	-
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263	5.250000%;	—
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267	5.250000%;	—
268	5.250000%;	—
269	5.250000%;	—
270	5.250000%;	—
271	5.250000%;	—
272	5.250000%;	—
273	5.250000%;	—
274	5.250000%;	—
275	5.250000%;	—
276	5.250000%;	—
277	5.250000%;	—
278	5.250000%;	—
279	5.250000%;	—
280	5.250000%;	—
281	5.250000%;	—
282	5.250000%;	—

IMPACT "If a Step Up Trigger is in effect the OC target will change to the last value before the trigger occurred if a stepdown has occurred. It has no effect if a stepdown has not occurred."

TRIGVAL FORMULA ( min(TRIGGER("StepUpCumLoss", "TRIGVAL"), TRIGGER("StepUp-DlqEnh", "TRIGVAL")));

OPTIONAL REDEMPTION: "CLEANUP"  
 COLL\_FRAC 10%  
 PRICE\_P ( COLL\_BAL );

INTEREST\_SHORTFALL GROUP 1 FULL\_PREPAY Compensate Pro\_rata  
 PARTIAL\_PREPAY Compensate Pro\_rata

```

                                LOSS                Compensate Pro_rata
!
INTEREST_SHORTFALL GROUP 2 FULL_PREPAY    Compensate Pro_rata _
                                PARTIAL_PREPAY Compensate Pro_rata _
                                LOSS          Compensate Pro_rata
!
DEFINE MACRO BLOCK #SNR_Int =
{
-----
    from : CLASS ( "SNR" )
    pay : CLASS INTEREST PRO_RATA ( "SNR_1"; "SNR_2" )
-----
    from : CLASS ( "SNR_1" )
    pay : CLASS INTEREST PRO_RATA ( "2A_1"; "2A_2" )
-----
    from : CLASS ( "2A_2" )
    pay : CLASS INTEREST PRO_RATA ( "2A_2A"; "2A_2B" )
-----
    from : CLASS ( "SNR_2" )
    pay : CLASS INTEREST PRO_RATA ( "1A_1"; "1A_2" )
-----
}
DEFINE MACRO BLOCK #SNR_InS =
{
-----
    from : CLASS ( "SNR" )
    pay : CLASS INTSHORT PRO_RATA ( "SNR_1"; "SNR_2" )
-----
    from : CLASS ( "SNR_1" )
    pay : CLASS INTSHORT PRO_RATA ( "2A_1"; "2A_2" )
-----
    from : CLASS ( "2A_2" )
    pay : CLASS INTSHORT PRO_RATA ( "2A_2A"; "2A_2B" )
-----
    from : CLASS ( "SNR_2" )
    pay : CLASS INTSHORT PRO_RATA ( "1A_1"; "1A_2" )
-----
}
DEFINE MACRO BLOCK #SNR_Prn[1] =
{
-----
    when : IS_TRUE( {#} )
    calculate : #SeniorPrinc = #PrincPmt / #DistribAmt * #ClassSNRPDA
    calculate : #SeniorXtraP = #ClassSNRPDA - #SeniorPrinc
!
    calculate : #SeniorPDA1 = MAX( 0, MIN( #ClassSNR_1PDA,
#SenDistribAmt1 ) ) + _
                                MIN( #ClassSNR_1PDADefic,
#ClassSNR_1PDADefic/#TotalSenPDADefic * #TotalExcessDistrib)
    calculate : #SeniorPDA2 = MAX( 0, MIN( #ClassSNR_2PDA,
#SenDistribAmt2 ) ) + _

```

```

MIN(#ClassSNR_2PDADefic,
#ClassSNR_2PDADefic/#TotalSenPDADefic * #TotalExcessDistrib)
-----
from : SUBACCOUNT ( #SeniorPDA1, CLASS "SNR" )
pay : CLASS BALANCE SEQUENTIAL ( "SNR_1" )
-----
from : SUBACCOUNT ( #SeniorPDA2, CLASS "SNR" )
pay : CLASS BALANCE SEQUENTIAL ( "SNR_2" )
-----
from : CLASS ( "SNR" )
pay : CLASS BALANCE PRO_RATA ( "SNR_1"; "SNR_2" )
-----
!
calculate : #P_A_1 = BBAL("2A_1","2A_2") - BBAL("SNR_1")
-----
calculate : #P_2A_1 = BBAL("2A_1") / BBAL("2A_1","2A_2") * #P_A_1
calculate : #P_2A_2 = BBAL("2A_2") / BBAL("2A_1","2A_2") * #P_A_1
-----
from : CLASS ( "SNR_1" )
pay : CLASS INTEREST SEQUENTIAL ( "2A_1" )
pay : CLASS INTSHORT SEQUENTIAL ( "2A_1" )
-----
from : CLASS ( "SNR_1" )
from : SUBACCOUNT ( #P_A_1 )
subject to : CEILING ( #P_2A_1 )
pay : CLASS BALANCE SEQUENTIAL ( "2A_1" )
-----
from : CLASS ( "SNR_1" )
pay : CLASS INTEREST SEQUENTIAL ( "2A_2" )
pay : CLASS INTSHORT SEQUENTIAL ( "2A_2" )
-----
from : CLASS ( "SNR_1" )
from : SUBACCOUNT ( #P_A_1 )
subject to : CEILING ( #P_2A_2 )
pay : CLASS BALANCE SEQUENTIAL ( "2A_2" )
-----
!
calculate : #P_2A_2 = BBAL("2A_2A","2A_2B") - BBAL("2A_2")
-----
from : CLASS ( "2A_2" )
pay : CLASS INTEREST SEQUENTIAL ( "2A_2A" )
pay : CLASS INTSHORT SEQUENTIAL ( "2A_2A" )
-----
from : CLASS ( "2A_2" )
from : SUBACCOUNT ( #P_2A_2 )
pay : CLASS BALANCE SEQUENTIAL ( "2A_2A" )
-----
from : CLASS ( "2A_2" )
pay : CLASS INTEREST SEQUENTIAL ( "2A_2B" )
pay : CLASS INTSHORT SEQUENTIAL ( "2A_2B" )
-----
from : CLASS ( "2A_2" )
from : SUBACCOUNT ( #P_2A_2 )
pay : CLASS BALANCE SEQUENTIAL ( "2A_2B" )
-----
!
from : CLASS ( "SNR_2" )

```

```

        pay : CLASS BALANCE PRO_RATA ( "1A_1" ; "1A_2" )
-----
!
-----
        from : CLASS ( "2A_1" )
        pay : SEQUENTIAL ( "2A_1#1" )
-----
        from : CLASS ( "2A_2A" )
        pay : SEQUENTIAL ( "2A_2A#1" )
-----
        from : CLASS ( "2A_2B" )
        pay : SEQUENTIAL ( "2A_2B#1" )
-----
        from : CLASS ( "1A_1" )
        pay : SEQUENTIAL ( "1A_1#1" )
-----
        from : CLASS ( "1A_2" )
        pay : SEQUENTIAL ( "1A_2#1" )
-----
}
DEFINE MACRO BLOCK #M1_Prn =
{
-----
        from : CLASS ( "M1" )
        pay : SEQUENTIAL ( "M1#1" )
-----
}
DEFINE MACRO BLOCK #M2_Prn =
{
-----
        from : CLASS ( "M2" )
        pay : SEQUENTIAL ( "M2#1" )
-----
}
DEFINE MACRO BLOCK #M3_Prn =
{
-----
        from : CLASS ( "M3" )
        pay : SEQUENTIAL ( "M3#1" )
-----
}
DEFINE MACRO BLOCK #M4_Prn =
{
-----
        from : CLASS ( "M4" )
        pay : SEQUENTIAL ( "M4#1" )
-----
}
DEFINE MACRO BLOCK #M5_Prn =
{
-----
        from : CLASS ( "M5" )
        pay : SEQUENTIAL ( "M5#1" )
-----
}
DEFINE MACRO BLOCK #M6_Prn =
{

```

```

-----
      from : CLASS ( "M6" )
      pay : SEQUENTIAL ( "M6#1" )
-----

```

```

}
DEFINE MACRO BLOCK #M7_Prn =
{

```

```

-----
      from : CLASS ( "M7" )
      pay : SEQUENTIAL ( "M7#1" )
-----

```

```

}
DEFINE MACRO BLOCK #M8_Prn =
{

```

```

-----
      from : CLASS ( "M8" )
      pay : SEQUENTIAL ( "M8#1" )
-----

```

```

}
DEFINE MACRO BLOCK #M9_Prn =
{

```

```

-----
      from : CLASS ( "M9" )
      pay : SEQUENTIAL ( "M9#1" )
-----

```

```

}
!
!
CMO Block Payment Rules

```

```

-----
      calculate : #HedgePaySave = 0.00
-----

```

```

      calculate : #PrincFrac1      = COLL_P(1) / COLL_P
      calculate : #PrincFrac2      = COLL_P(2) / COLL_P

```

```

!
      calculate : #XtraPFrac1      = COLL_P(1) / COLL_P
      calculate : #XtraPFrac2      = COLL_P(2) / COLL_P

```

```

!
      calculate : #Princ            = COLL_P

```

```

!
      calculate : #Interest         = COLL_I

```

```

!
      calculate : #PrevSpecOC       = #SpecOCTarg

```

```

!
      calculate : #CurrentOC        = MAX( 0, COLL_BAL - (BBAL("2A_1#1",
"2A_2A#1", "2A_2B#1", "1A_1#1", "1A_2#1", "M1#1", "M2#1", "M3#1", "M4#1",
"M5#1", "M6#1", "M7#1", "M8#1", "M9#1") - #Princ))

```

```

!
      calculate : #XSSpread         = MAX( 0, #Interest-
OPTIMAL_INTPMT("ROOT") - INTSHORT_ACCUM("ROOT") + COUPONCAP_SHORTFALL("ROOT") )

```

```

!
      calculate : #FloorOCTotal     = #FloorOCTarg

```

```

!
      calculate : #StepOCTarg       = COLL_BAL * #StepOCFrac

```

```

!
      calculate : #StepDownDatePass = CURMONTH GE #StepDownDate
!

```

```

!!!***** BEGINNING OF SENIOR ENHANCEMENT PCT CALCULATION *****
!!! ASSUME STEPDOWN IN ORDER TO CALCULATE SENIOR ENHANCEMENT PCT
    calculate : #SpecOCTarg          = MAX( MIN( #InitOCTarg, #StepOCTarg ) ,
#FloorOCTotal )
!
    calculate : #SpecOCTarg          = MIN( #SpecOCTarg, COLL_BAL )
!
    calculate : #SpecOCTarg          = #Octval
!
    calculate : #OCDeficiency        = MAX(0, #SpecOCTarg- #CurrentOC)
!
    calculate : #OCSurplus          = MINMAX(0, #CurrentOC- #SpecOCTarg,
COLL_P)
!
    calculate : #PrincPmt            = MAX(0, COLL_P- #OCSurplus)
!
    calculate : #XSIntRem            = MAX( 0, #Interest-
OPTIMAL_INTPMT("ROOT") - INTSHORT_ACCUM("ROOT") + #OCSurplus +
COUPONCAP_SHORTFALL("ROOT"))
!
    calculate : #SubDefic            = MAX ( 0, ( BBAL("ROOT")- #Princ ) -
COLL_BAL )
!
    calculate : #AddPrinc            = MIN( #XSIntRem, #SubDefic )
    calculate : #XSIntRem            = MAX( 0, #XSIntRem- #AddPrinc )
!
    calculate : #XtraPDA             = MIN( #OCDeficiency, #XSIntRem )
    calculate : #XSIntRem            = MAX( 0, #XSIntRem- #XtraPDA )
!
    calculate : #DistribAmt          = #PrincPmt + #AddPrinc + #XtraPDA
!
    calculate : #SenDistribAmt1      = #PrincPmt * #PrincFrac1 + (#DistribAmt -
#PrincPmt) * #XtraPFrac1
    calculate : #SenDistribAmt2      = #PrincPmt * #PrincFrac2 + (#DistribAmt-
#PrincPmt) * #XtraPFrac2
!
    calculate : #FloorOCTotal1       = 7919108.01
    calculate : #FloorOCTotal2       = 14580979.34
!
    calculate : #ClassSNR_1PDA       = BBAL("2A_1", "2A_2A", "2A_2B") _
- MIN(COLL_BAL(1) - #FloorOCTotal1,
#SNRTargPct * COLL_BAL(1))
    calculate : #ClassSNR_1PDA       = MAX( 0.0, MIN(BBAL("2A_1", "2A_2A",
"2A_2B"), #ClassSNR_1PDA ) )
    calculate : #ClassSNR_2PDA       = BBAL("1A_1", "1A_2") _
- MIN(COLL_BAL(2) - #FloorOCTotal2,
#SNRTargPct * COLL_BAL(2))
    calculate : #ClassSNR_2PDA       = MAX( 0.0, MIN(BBAL("1A_1", "1A_2"),
#ClassSNR_2PDA ) )
!
    calculate : #ClassSNR_1PDADefic = MAX( 0.0, #ClassSNR_1PDA-
#SenDistribAmt1 )
    calculate : #ClassSNR_2PDADefic = MAX( 0.0, #ClassSNR_2PDA-
#SenDistribAmt2 )
    calculate : #TotalSenPDADefic    = #ClassSNR_1PDADefic+ #ClassSNR_2PDADefic
!

```

```

    calculate : #ExcessDistrib1      = MAX( 0.0, #SenDistribAmt1-
#ClassSNR_1PDA )
    calculate : #ExcessDistrib2      = MAX( 0.0, #SenDistribAmt2-
#ClassSNR_2PDA )
    calculate : #TotalExcessDistrib  = #ExcessDistrib1 + #ExcessDistrib2
!
    calculate : #ExcessBalance1      = BBAL("SNR_1")- MIN( #SenDistribAmt1,
#ClassSNR_1PDA )
    calculate : #ExcessBalance2      = BBAL("SNR_2")- MIN( #SenDistribAmt2,
#ClassSNR_2PDA )
    calculate : #ExcessBalance       = #ExcessBalance1 + #ExcessBalance2
!
    calculate : #ExcessDistrib       = 0
!
    calculate : #ClassSNRPPDA        = #ClassSNR_1PDA + #ClassSNR_2PDA +
#ExcessDistrib
    calculate : #ClassSNRPPDA        = MIN( #ClassSNRPPDA, #DistribAmt )
!
!!!***** END OF SENIOR ENHANCEMENT PCT CALCULATION *****
!
    calculate : #SenEnhancePct       = (COLL_BAL- (BBAL("SNR") - #ClassSNRPPDA
)) / COLL_BAL
!
    calculate : #StepDownBal         = (#SenEnhancePct- #SpecSenEnhPct) + 1E-8
GE 0.00
!
    calculate : #StepDown            = #StepDown OR ( BBAL("SNR") LT 0.01 ) OR (
#StepDownDatePass AND #StepDownBal )
!
    calculate : #ReqPerc              = 43% * (COLL_PREV_BAL- BBAL("SNR") ) /
COLL_PREV_BAL
!
    calculate : #TrigEnhFrac         = 1 * AVG_COLL"RATE",-1,2,1)
!
    calculate : #CumLossShft         = LOOKUP_TBL( "STEP",  CURMONTH
"OC_CUMLOSS0", "MONTH", "OC_CUMLOSS_FRAC0" )
    calculate : #TrigCumLossFrac     = DELINQ_LOSS_ACCUM / #OrigCollBal
!
    calculate : #TrigEvent           = TRIGGER("STEPUP_TRIGGER")
!
    calculate : #TrigOCTargPost      = #PrevSpecOC
!
    calculate : #SpecOCTarg          = IF #StepDown
                                THEN IF #TrigEvent
                                THEN MAX( MIN #InitOCTarg,
#StepOCTarg ) , #TrigOCTargPost, #FloorOCTotal )
                                ELSE MAX( MIN( #InitOCTarg,
#StepOCTarg ) , #FloorOCTotal )
                                ELSE MAX ( #InitOCTarg, #FloorOCTotal )
!
    calculate : #SpecOCTarg          = MIN( #SpecOCTarg, COLL_BAL )
!
    calculate : #SpecOCTarg          = #Octval
!
    calculate : #OCDeficiency        = MAX(0, #SpecOCTarg- #CurrentOC)
!

```

```

    calculate : #OCSurplus          = MINMAX(0, #CurrentC - #SpecOCTarg,
COLL_P)
!
    calculate : #PrincPmt           = MAX(0, COLL_P- #OCSurplus)
!
!
    calculate : #XSIntRem           = MAX( 0, #Interest-
OPTIMAL_INTPMT("ROOT") - INTSHORT_ACCUM("ROOT") + #OCSurplus +
COUPONCAP_SHORTFALL("ROOT"))
!
    calculate : #SubDefic           = MAX ( 0, ( BBAL("ROOT")- #Princ ) -
COLL_BAL )
!
    calculate : #AddPrinc           = MIN( #XSIntRem, #SubDefic )
    calculate : #XSIntRem           = MAX( 0, #XSIntRem- #AddPrinc )
!
    calculate : #XtraPDA            = MIN( #OCDeficiency, #XSIntRem )
    calculate : #XSIntRem           = MAX( 0, #XSIntRem- #XtraPDA )
!
    calculate : #DistribAmt         = #PrincPmt + #AddPrinc + #XtraPDA
!
    calculate : #SenDistribAmt1     = #PrincPmt * #PrincFrac1 + (#DistribAmt -
#PrincPmt) * #XtraPFrac1
    calculate : #SenDistribAmt2     = #PrincPmt * #PrincFrac2 + (#DistribAmt-
#PrincPmt) * #XtraPFrac2
!
    calculate : #FloorOCTotal1      = 7919108.01
    calculate : #FloorOCTotal2      = 1450979.34
!
    calculate : #ClassSNR_1PDA      = IF (#TrigEvent OR (#StepDown EQ 0.0)) _
        THEN #SenDistribAmt1
        ELSE BBAL("2A_1", "2A_2A", "2A_2B") _
        - MIN(COLL_BAL(1) - #FloorOCTotal1,
#SNRTargPct * COLL_BAL(1))
    calculate : #ClassSNR_1PDA      = MAX( 0.0, MIN(BBAL("2A_1", "2A_2A",
"2A_2B"), #ClassSNR_1PDA ))
    calculate : #ClassSNR_2PDA      = IF (#TrigEvent OR (#StepDownEQ 0.0)) _
        THEN #SenDistribAmt2
        ELSE BBAL("1A_1", "1A_2") _
        - MIN(COLL_BAL(2) - #FloorOCTotal2,
#SNRTargPct * COLL_BAL(2)).
    calculate : #ClassSNR_2PDA      = MAX( 0.0, MIN(BBAL("1A_1", "1A_2"),
#ClassSNR_2PDA ))
!
    calculate : #ClassSNR_1PDADefic = MAX( 0.0, #ClassSNR_1PDA-
#SenDistribAmt1 )
    calculate : #ClassSNR_2PDADefic = MAX( 0.0, #ClassSNR_2PDA-
#SenDistribAmt2 )
    calculate : #TotalSenPDADefic   = #ClassSNR_1PDADefic + #ClassSNR_2PDADefic
!
    calculate : #ExcessDistrib1     = MAX( 0.0, #SenDistribAmt1-
#ClassSNR_1PDA )
    calculate : #ExcessDistrib2     = MAX( 0.0, #SenDistribAmt2-
#ClassSNR_2PDA )
    calculate : #TotalExcessDistrib = #ExcessDistrib1 + #ExcessDistrib2
!

```

```

    calculate : #ExcessBalance1      = BBAL("SNR_1")- MIN( #SenDistribAmt1,
#ClassSNR_1PDA )
    calculate : #ExcessBalance2      = BBAL("SNR_2")- MIN( #SenDistribAmt2,
#ClassSNR_2PDA )
    calculate : #ExcessBalance       = #ExcessBalance1 + #ExcessBalance2
!
    calculate : #ExcessDistrib       = IF ( #TrigEvent OR ( #StepDown EQ 0.0)) _
#ExcessDistrib1 + #ExcessDistrib2 ) _      THEN MIN( #ExcessBalance,
                                           ELSE 0
!
    calculate : #ClassSNRPDA         = #ClassSNR_1PDA + #ClassSNR_2PDA +
#ExcessDistrib
    calculate : #ClassSNRPDA         = MIN( #ClassSNRPDA, #DistribAmt )
!
    calculate : #ClassM1PDA          = IF ( #TrigEvent OR ( #StepDown EQ 0.0)) _
                                           THEN #DistribAmt- #ClassSNRPDA
                                           ELSE BBAL("2A_1", "2A_2A", "2A_2B",
"1A_1", "1A_2", "M1") - #ClassSNRPDA _
                                           - MIN(COLL_BAL - #FloorOCTotal,
#M1TargPct * COLL_BAL)
    calculate : #ClassM1PDA          = MAX( 0.0, MIN(BBAL("M1"), #ClassM1PDA ))
    calculate : #ClassM1PDA          = MAX( 0, MIN( #ClassM1PDA, #DistribAmt-
#ClassSNRPDA ) )
!
!
    calculate : #ClassM2PDA           = IF ( #TrigEvent OR ( #StepDown EQ 0.0)) _
#ClassM1PDA _      THEN #DistribAmt- #ClassSNRPDA -
                                           ELSE BBAL("2A_1", "2A_2A", "2A_2B",
"1A_1", "1A_2", "M1", "M2") - #ClassSNRPDA - #ClassM1PDA _
                                           - MIN(COLL_BAL - #FloorOCTotal,
#M2TargPct * COLL_BAL)
    calculate : #ClassM2PDA           = MAX( 0.0, MIN(BBAL("M2"), #ClassM2PDA ))
    calculate : #ClassM2PDA           = MAX( 0, MIN( #ClassM2PDA, #DistribAmt-
#ClassSNRPDA - #ClassM1PDA ) )
!
!
    calculate : #ClassM3PDA           = IF ( #TrigEvent OR ( #StepDown EQ 0.0)) _
#ClassM1PDA - #ClassM2PDA _      THEN #DistribAmt- #ClassSNRPDA -
                                           ELSE BBAL("2A_1", "2A_2A", "2A_2B",
"1A_1", "1A_2", "M1", "M2", "M3") - #ClassSNRPDA - #ClassM1PDA - #ClassM2PDA _
                                           - MIN(COLL_BAL - #FloorOCTotal,
#M3TargPct * COLL_BAL)
    calculate : #ClassM3PDA           = MAX( 0.0, MIN(BBAL("M3"), #ClassM3PDA ))
    calculate : #ClassM3PDA           = MAX( 0, MIN( #ClassM3PDA, #DistribAmt-
#ClassSNRPDA - #ClassM1PDA - #ClassM2PDA ) )
!
!
    calculate : #ClassM4PDA           = IF ( #TrigEvent OR ( #StepDown EQ 0.0)) _
#ClassM1PDA - #ClassM2PDA - #ClassM3PDA _      THEN #DistribAmt- #ClassSNRPDA -
                                           ELSE BBAL("2A_1", "2A_2A", "2A_2B",
"1A_1", "1A_2", "M1", "M2", "M3", "M4") - #ClassSNRPDA - #ClassM1PDA -
#ClassM2PDA - #ClassM3PDA _

```

```

- MIN(COLL_BAL - #FloorOCTotal,
#M4TargPct * COLL_BAL)
  calculate : #ClassM4PDA = MAX( 0.0, MIN(BBAL("M4"), #ClassM4PDA ))
  calculate : #ClassM4PDA = MAX( 0, MIN( #ClassM4PDA, #DistribAmt-
#ClassSNRPDA - #ClassM1PDA - #ClassM2PDA - #ClassM3PDA ) )
!
!
  calculate : #ClassM5PDA = IF (#TrigEvent OR (#StepDown EQ 0.0)) _
    THEN #DistribAmt- #ClassSNRPDA -
#ClassM1PDA - #ClassM2PDA - #ClassM3PDA - #ClassM4PDA
    ELSE BBAL("2A_1", "2A_2A", "2A_2B",
"1A_1", "1A_2", "M1", "M2", "M3", "M4", "M5")- #ClassSNRPDA - #ClassM1PDA -
#ClassM2PDA - #ClassM3PDA - #ClassM4PDA
    - MIN(COLL_BAL - #FloorOCTotal,
#M5TargPct * COLL_BAL)
  calculate : #ClassM5PDA = MAX( 0.0, MIN(BBAL("M5"), #ClassM5PDA ))
  calculate : #ClassM5PDA = MAX( 0, MIN( #ClassM5PDA, #DistribAmt-
#ClassSNRPDA - #ClassM1PDA - #ClassM2PDA - #ClassM3PDA - #ClassM4PDA ) )
!
!
  calculate : #ClassM6PDA = IF (#TrigEvent OR (#StepDown EQ 0.0)) _
    THEN #DistribAmt- #ClassSNRPDA -
#ClassM1PDA - #ClassM2PDA - #ClassM3PDA - #ClassM4PDA - #ClassM5PDA
    ELSE BBAL("2A_1", "2A_2A", "2A_2B",
"1A_1", "1A_2", "M1", "M2", "M3", "M4", "M5", "M6")- #ClassSNRPDA - #ClassM1PDA
- #ClassM2PDA - #ClassM3PDA - #ClassM4PDA - #ClassM5PDA
    - MIN(COLL_BAL - #FloorOCTotal,
#M6TargPct * COLL_BAL)
  calculate : #ClassM6PDA = MAX( 0.0, MIN(BBAL("M6"), #ClassM6PDA ))
  calculate : #ClassM6PDA = MAX( 0, MIN( #ClassM6PDA, #DistribAmt-
#ClassSNRPDA - #ClassM1PDA - #ClassM2PDA - #ClassM3PDA - #ClassM4PDA -
#ClassM5PDA ) )
!
!
  calculate : #ClassM7PDA = IF (#TrigEvent OR (#StepDown EQ 0.0)) _
    THEN #DistribAmt- #ClassSNRPDA -
#ClassM1PDA - #ClassM2PDA - #ClassM3PDA - #ClassM4PDA - #ClassM5PDA -
#ClassM6PDA
    ELSE BBAL("2A_1", "2A_2A", "2A_2B",
"1A_1", "1A_2", "M1", "M2", "M3", "M4", "M5", "M6", "M7")- #ClassSNRPDA -
#ClassM1PDA - #ClassM2PDA - #ClassM3PDA - #ClassM4PDA - #ClassM5PDA -
#ClassM6PDA
    - MIN(COLL_BAL - #FloorOCTotal,
#M7TargPct * COLL_BAL)
  calculate : #ClassM7PDA = MAX( 0.0, MIN(BBAL("M7"), #ClassM7PDA ))
  calculate : #ClassM7PDA = MAX( 0, MIN( #ClassM7PDA, #DistribAmt-
#ClassSNRPDA - #ClassM1PDA - #ClassM2PDA - #ClassM3PDA - #ClassM4PDA -
#ClassM5PDA - #ClassM6PDA ) )
!
!
  calculate : #ClassM8PDA = IF (#TrigEvent OR (#StepDown EQ 0.0)) _
    THEN #DistribAmt- #ClassSNRPDA -
#ClassM1PDA - #ClassM2PDA - #ClassM3PDA - #ClassM4PDA - #ClassM5PDA -
#ClassM6PDA - #ClassM7PDA
    ELSE BBAL("2A_1", "2A_2A", "2A_2B",
"1A_1", "1A_2", "M1", "M2", "M3", "M4", "M5", "M6", "M7", "M8")- #ClassSNRPDA -

```

```

#ClassM1PDA - #ClassM2PDA - #ClassM3PDA - #ClassM4PDA - #ClassM5PDA -
#ClassM6PDA - #ClassM7PDA _
                                - MIN(COLL_BAL - #FloorOCTotal,
#M8TargPct * COLL_BAL)
    calculate : #ClassM8PDA          = MAX( 0.0, MIN(BBAL("M8"), #ClassM8PDA ))
    calculate : #ClassM8PDA          = MAX( 0, MIN( #ClassM8PDA, #DistribAmt-
#ClassSNRPDA - #ClassM1PDA - #ClassM2PDA - #ClassM3PDA - #ClassM4PDA -
#ClassM5PDA - #ClassM6PDA - #ClassM7PDA ) )
!
!
    calculate : #ClassM9PDA          = IF (#TrigEvent OR (#StepDown EQ 0.0)) _
                                THEN #DistribAmt- #ClassSNRPDA -
#ClassM1PDA - #ClassM2PDA - #ClassM3PDA - #ClassM4PDA - #ClassM5PDA -
#ClassM6PDA - #ClassM7PDA - #ClassM8PDA _
                                ELSE BBAL("2A_1", "2A_2A", "2A_2B",
"1A_1", "1A_2", "M1", "M2", "M3", "M4", "M5", "M6", "M7", "M8", "M9")-
#ClassSNRPDA - #ClassM1PDA - #ClassM2PDA - #ClassM3PDA - #ClassM4PDA -
#ClassM5PDA - #ClassM6PDA - #ClassM7PDA - #ClassM8PDA _
                                - MIN(COLL_BAL - #FloorOCTotal,
#M9TargPct * COLL_BAL)
    calculate : #ClassM9PDA          = MAX( 0.0, MIN(BBAL("M9"), #ClassM9PDA ))
    calculate : #ClassM9PDA          = MAX( 0, MIN( #ClassM9PDA, #DistribAmt-
#ClassSNRPDA - #ClassM1PDA - #ClassM2PDA - #ClassM3PDA - #ClassM4PDA -
#ClassM5PDA - #ClassM6PDA - #ClassM7PDA - #ClassM8PDA ) )
!
!
    calculate : "SNR" _
NO_CHECK  CUSTOM  AMOUNT          = #ClassSNRPDA
!
    calculate : "M1" _
NO_CHECK  CUSTOM  AMOUNT          = #ClassM1PDA
!
    calculate : "M2" _
NO_CHECK  CUSTOM  AMOUNT          = #ClassM2PDA
!
    calculate : "M3" _
NO_CHECK  CUSTOM  AMOUNT          = #ClassM3PDA
!
    calculate : "M4" _
NO_CHECK  CUSTOM  AMOUNT          = #ClassM4PDA
!
    calculate : "M5" _
NO_CHECK  CUSTOM  AMOUNT          = #ClassM5PDA
!
    calculate : "M6" _
NO_CHECK  CUSTOM  AMOUNT          = #ClassM6PDA
!
    calculate : "M7" _
NO_CHECK  CUSTOM  AMOUNT          = #ClassM7PDA
!
    calculate : "M8" _
NO_CHECK  CUSTOM  AMOUNT          = #ClassM8PDA
!
    calculate : "M9" _
NO_CHECK  CUSTOM  AMOUNT          = #ClassM9PDA
!
-----

```

```

pay : CLASS INTEREST PRO_RATA ( "SNR" )
-----
{#SNR_Int}
-----
pay : CLASS INTSHORT PRO_RATA ( "SNR" )
-----
{#SNR_InS}
-----
pay : CLASS INTEREST PRO_RATA ( "M1" )
pay : CLASS INTSHORT PRO_RATA ( "M1" )
pay : CLASS INTEREST PRO_RATA ( "M2" )
pay : CLASS INTSHORT PRO_RATA ( "M2" )
pay : CLASS INTEREST PRO_RATA ( "M3" )
pay : CLASS INTSHORT PRO_RATA ( "M3" )
pay : CLASS INTEREST PRO_RATA ( "M4" )
pay : CLASS INTSHORT PRO_RATA ( "M4" )
pay : CLASS INTEREST PRO_RATA ( "M5" )
pay : CLASS INTSHORT PRO_RATA ( "M5" )
pay : CLASS INTEREST PRO_RATA ( "M6" )
pay : CLASS INTSHORT PRO_RATA ( "M6" )
pay : CLASS INTEREST PRO_RATA ( "M7" )
pay : CLASS INTSHORT PRO_RATA ( "M7" )
pay : CLASS INTEREST PRO_RATA ( "M8" )
pay : CLASS INTSHORT PRO_RATA ( "M8" )
pay : CLASS INTEREST PRO_RATA ( "M9" )
pay : CLASS INTSHORT PRO_RATA ( "M9" )
pay : CLASS PRINCIPAL SEQUENTIAL ( "SNR" )
-----
{#SNR_Prn}{1}
-----
pay : CLASS PRINCIPAL SEQUENTIAL ( "M1" )
-----
{#M1_Prn}
-----
pay : CLASS PRINCIPAL SEQUENTIAL ( "M2" )
-----
{#M2_Prn}
-----
pay : CLASS PRINCIPAL SEQUENTIAL ( "M3" )
-----
{#M3_Prn}
-----
pay : CLASS PRINCIPAL SEQUENTIAL ( "M4" )
-----
{#M4_Prn}
-----
pay : CLASS PRINCIPAL SEQUENTIAL ( "M5" )
-----
{#M5_Prn}
-----
pay : CLASS PRINCIPAL SEQUENTIAL ( "M6" )
-----
{#M6_Prn}
-----
pay : CLASS PRINCIPAL SEQUENTIAL ( "M7" )
-----
{#M7_Prn}

```

```

-----
pay : CLASS PRINCIPAL SEQUENTIAL ( "M8" )
-----
{#M8_Prn}
-----
pay : CLASS PRINCIPAL SEQUENTIAL ( "M9" )
-----
{#M9_Prn}
-----
from : CLASS ( "ROOT" )
pay : CLASS PRINCESHORT_LOSS SEQUENTIAL ( "M1" )
-----
from : CLASS ( "ROOT" )
pay : CLASS PRINCESHORT_LOSS SEQUENTIAL ( "M2" )
-----
from : CLASS ( "ROOT" )
pay : CLASS PRINCESHORT_LOSS SEQUENTIAL ( "M3" )
-----
from : CLASS ( "ROOT" )
pay : CLASS PRINCESHORT_LOSS SEQUENTIAL ( "M4" )
-----
from : CLASS ( "ROOT" )
pay : CLASS PRINCESHORT_LOSS SEQUENTIAL ( "M5" )
-----
from : CLASS ( "ROOT" )
pay : CLASS PRINCESHORT_LOSS SEQUENTIAL ( "M6" )
-----
from : CLASS ( "ROOT" )
pay : CLASS PRINCESHORT_LOSS SEQUENTIAL ( "M7" )
-----
from : CLASS ( "ROOT" )
pay : CLASS PRINCESHORT_LOSS SEQUENTIAL ( "M8" )
-----
from : CLASS ( "ROOT" )
pay : CLASS PRINCESHORT_LOSS SEQUENTIAL ( "M9" )
-----
from : CLASS ( "ROOT" )
pay : CLASS COUPONCAP_SHORT PRO_RATA ( "2A_1"; "2A_2A"; "2A_2B";
"1A_1"; "1A_2" )
-----
from : CLASS ( "ROOT" )
pay : CLASS COUPONCAP_SHORT PRO_RATA ( "M1" )
-----
from : CLASS ( "ROOT" )
pay : CLASS COUPONCAP_SHORT PRO_RATA ( "M2" )
-----
from : CLASS ( "ROOT" )
pay : CLASS COUPONCAP_SHORT PRO_RATA ( "M3" )
-----
from : CLASS ( "ROOT" )
pay : CLASS COUPONCAP_SHORT PRO_RATA ( "M4" )
-----
from : CLASS ( "ROOT" )
pay : CLASS COUPONCAP_SHORT PRO_RATA ( "M5" )
-----
from : CLASS ( "ROOT" )
pay : CLASS COUPONCAP_SHORT PRO_RATA ( "M6" )

```

```
-----
from : CLASS ( "ROOT" )
pay : CLASS COUPONCAP_SHORT PRO_RATA ( "M7" )
-----
```

```
from : CLASS ( "ROOT" )
pay : CLASS COUPONCAP_SHORT PRO_RATA ( "M8" )
-----
```

```
from : CLASS ( "ROOT" )
pay : CLASS COUPONCAP_SHORT PRO_RATA ( "M9" )
-----
```

```
calculate : #2A_1_BAL_CCS = BBAL("2A_1") *
(COUPONCAP_ACCUM_SHORTFALL("2A_1") GT .01)
calculate : #2A_2A_BAL_CCS = BBAL("2A_2A") *
(COUPONCAP_ACCUM_SHORTFALL("2A_2A") GT .01)
calculate : #2A_2B_BAL_CCS = BBAL("2A_2B") *
(COUPONCAP_ACCUM_SHORTFALL("2A_2B") GT .01)
calculate : #1A_1_BAL_CCS = BBAL("1A_1") *
(COUPONCAP_ACCUM_SHORTFALL("1A_1") GT .01)
calculate : #1A_2_BAL_CCS = BBAL("1A_2") *
(COUPONCAP_ACCUM_SHORTFALL("1A_2") GT .01)
calculate : #M1_BAL_CCS = BBAL("M1") *
(COUPONCAP_ACCUM_SHORTFALL("M1") GT .01)
calculate : #M2_BAL_CCS = BBAL("M2") *
(COUPONCAP_ACCUM_SHORTFALL("M2") GT .01)
calculate : #M3_BAL_CCS = BBAL("M3") *
(COUPONCAP_ACCUM_SHORTFALL("M3") GT .01)
calculate : #M4_BAL_CCS = BBAL("M4") *
(COUPONCAP_ACCUM_SHORTFALL("M4") GT .01)
calculate : #M5_BAL_CCS = BBAL("M5") *
(COUPONCAP_ACCUM_SHORTFALL("M5") GT .01)
calculate : #M6_BAL_CCS = BBAL("M6") *
(COUPONCAP_ACCUM_SHORTFALL("M6") GT .01)
calculate : #M7_BAL_CCS = BBAL("M7") *
(COUPONCAP_ACCUM_SHORTFALL("M7") GT .01)
calculate : #M8_BAL_CCS = BBAL("M8") *
(COUPONCAP_ACCUM_SHORTFALL("M8") GT .01)
calculate : #M9_BAL_CCS = BBAL("M9") *
(COUPONCAP_ACCUM_SHORTFALL("M9") GT .01)
-----
```

```
from : HEDGE ("CAP")
subject to : CEILING ((HEDGE ("CAP", "OPTIMAL_PMT") - HEDGE ("CAP",
"ACTUAL_PMT")))
subject to : PROPORTION ( (#2A_1_BAL_CCS); (#2A_2A_BAL_CCS);
(#2A_2B_BAL_CCS); (#1A_1_BAL_CCS); (#1A_2_BAL_CCS); (#M1_BAL_CCS);
(#M2_BAL_CCS); (#M3_BAL_CCS); (#M4_BAL_CCS); (#M5_BAL_CCS); (#M6_BAL_CCS);
(#M7_BAL_CCS); (#M8_BAL_CCS); (#M9_BAL_CCS) )
pay : CLASS COUPONCAP_SHORT ASIS CONCURRENT("2A_1" ; "2A_2A" ; "2A_2B"
; "1A_1" ; "1A_2" ; "M1" ; "M2" ; "M3" ; "M4" ; "M5" ; "M6" ; "M7" ; "M8" ;
"M9")
-----
```

```
from : HEDGE ("CAP")
subject to : CEILING ((HEDGE ("CAP", "OPTIMAL_PMT") - HEDGE ("CAP",
"ACTUAL_PMT")))
pay : CLASS COUPONCAP_SHORT PRO_RATA("2A_1" ; "2A_2A" ; "2A_2B" ;
"1A_1" ; "1A_2" ; "M1" ; "M2" ; "M3" ; "M4" ; "M5" ; "M6" ; "M7" ; "M8" ; "M9")
-----
```

```
from : HEDGE ("CAP")
```

```

pay : AS_INTEREST ("RESIDUAL#1")
-----
!
from : CLASS ( "ROOT" )
pay : AS_INTEREST ("RESIDUAL#1")
-----
calculate : #WriteDown = MAX(0.0,
BBAL("2A_1#1","2A_2A#1","2A_2B#1","1A_1#1","1A_2#1","M1#1","M2#1","M3#1","M4#1",
"M5#1","M6#1","M7#1","M8#1","M9#1") - COLL_BAL)
-----
from : SUBACCOUNT ( #Writedown )
pay : WRITEDOWN SEQUENTIAL ( "M9#1" )
-----
from : SUBACCOUNT ( #Writedown )
pay : WRITEDOWN SEQUENTIAL ( "M8#1" )
-----
from : SUBACCOUNT ( #Writedown )
pay : WRITEDOWN SEQUENTIAL ( "M7#1" )
-----
from : SUBACCOUNT ( #Writedown )
pay : WRITEDOWN SEQUENTIAL ( "M6#1" )
-----
from : SUBACCOUNT ( #Writedown )
pay : WRITEDOWN SEQUENTIAL ( "M5#1" )
-----
from : SUBACCOUNT ( #Writedown )
pay : WRITEDOWN SEQUENTIAL ( "M4#1" )
-----
from : SUBACCOUNT ( #Writedown )
pay : WRITEDOWN SEQUENTIAL ( "M3#1" )
-----
from : SUBACCOUNT ( #Writedown )
pay : WRITEDOWN SEQUENTIAL ( "M2#1" )
-----
from : SUBACCOUNT ( #Writedown )
pay : WRITEDOWN SEQUENTIAL ( "M1#1" )
-----
calculate : #BondBal =
BBAL("2A_1#1","2A_2A#1","2A_2B#1","1A_1#1","1A_2#1","M1#1","M2#1","M3#1","M4#1",
"M5#1","M6#1","M7#1","M8#1","M9#1")
calculate : #BondBal1 = BBAL("SNR_1")
calculate : #BondBal2 = BBAL("SNR_2")
calculate : #OC = MAX( 0, COLL_BAL- #BondBal )
-----

```

Schedule "S-IO1" GROUP 1

DECLARE

VALUES OK

20030525	143,500,000
20030625	143,500,000
20030725	143,500,000
20030825	143,500,000
20030925	143,500,000
20031025	143,500,000
20031125	129,100,000
20031225	129,100,000
20040125	129,100,000
20040225	129,100,000

20040325	129,100,000
20040425	129,100,000
20040525	118,400,000
20040625	118,400,000
20040725	118,400,000
20040825	118,400,000
20040925	118,400,000
20041025	118,400,000
20041125	100,400,000
20041225	100,400,000
20050125	100,400,000
20050225	100,400,000
20050325	100,400,000
20050425	100,400,000
20050525	90,900,000
20050625	90,900,000
20050725	90,900,000
20050825	0

!  
Schedule "S-IO2" GROUP 2  
DECLARE  
VALUES OK

20030525	6,500,000
20030625	6,500,000
20030725	6,500,000
20030825	6,500,000
20030925	6,500,000
20031025	6,500,000
20031125	5,900,000
20031225	5,900,000
20040125	5,900,000
20040225	5,900,000
20040325	5,900,000
20040425	5,900,000
20040525	5,350,000
20040625	5,350,000
20040725	5,350,000
20040825	5,350,000
20040925	5,350,000
20041025	5,350,000
20041125	4,600,000
20041225	4,600,000
20050125	4,600,000
20050225	4,600,000
20050325	4,600,000
20050425	4,600,000
20050525	4,100,000
20050625	4,100,000
20050725	4,100,000
20050825	0

!  
!  
Collateral OVER

!  
! Factor --Delay--  
! Type Date P/Y BV Use BV for 0  
WL 20040201 9999 9999 FALSE

```

!
! Pool#   Type      Gross      Current      Original  --Fee--  Maturity Orig  ARM
Gross #mos #mos    P#mos P#mos Life   Reset Life   Max   Look
!         Coupon      Factor      Balance   P/Y  BV   P/Y  BV  Term  Index
Margin ToRst RstPer ToRst RstPer Cap   Cap   Floor  Negam Back
!! BEGINNING OF COLLATERAL
M         1      "2/28 LIBOR"                                WL    00    WAC
7.315020 (      522254928.16 /      522254928.16 );      522254928.16
0.500000      0.500000      356:4      356:4      360 NO_CHECK ARM LIBOR_6MO
4.944320      21      6 SYNC_INT      13.316500      1.000000      7.315020
0         0  INIT_PERCAP 1.002470 GROUP "2A"      TEASER
M         2      "2/28 LIBOR"                                WL    00    WAC
8.227120 (      6931979.12 /      6931979.12 );      6931979.12
0.500000      0.500000      356:4      356:4      360 NO_CHECK ARM LIBOR_6MO
5.472870      21      6 SYNC_INT      14.227120      1.000000      8.227120
0         0      GROUP "2A"      TEASE
M         3      "2/28 LIBOR"                                WL    00    WAC
7.161290 (      31930077.02 /      31930077.02 );      31930077.02
0.500000      0.500000      355:5      355:5      360 NO_CHECK ARM LIBOR_6MO
5.186660      20      6 SYNC_INT      13.161290      1.000000      7.161290
0         0      GROUP "2A"      TEASER
M         4      "2/28 LIBOR"                                WL    00    WAC
8.346430 (      35237674.81 /      35237674.81 );      35237674.81
0.500000      0.500000      357:3      357:3      360 NO_CHECK ARM LIBOR_6MO
5.584550      22      6 SYNC_INT      14.348270      1.000000      8.346430
0         0  INIT_PERCAP 1.006070 GROUP "2A"      TEASER
M         5      "2/28 LIBOR"                                WL    00    WAC
6.938850 (      936877335.56 /      936877335.56 );      936877335.56
0.500000      0.500000      356:4      356:4      360 NO_CHECK ARM LIBOR_6MO
5.285600      21      6 SYNC_INT      12.952530      1.000000      6.938850
0         0  INIT_PERCAP 1.029490 GROUP "2A"      TEASER
M         6      "2/28 LIBOR"                                WL    00    WAC
8.226020 (      55669756.54 /      55669756.54 );      55669756.54
0.500000      0.500000      356:4      356:4      360 NO_CHECK ARM LIBOR_6MO
5.662820      21      6 SYNC_INT      14.226020      1.000000      8.226020
0         0      GROUP "2A"      TEASER
M         7      "2/28 LIBOR"                                WL    00    WAC
7.100150 (      250144036.34 /      250144036.34 );      250144036.34
0.500000      0.500000      355:5      355:5      360 NO_CHECK ARM LIBOR_6MO
5.247060      21      6 SYNC_INT      13.104470      1.000000      7.100150
0         0  INIT_PERCAP 1.010010 GROUP "2A"      TEASER
M         8      "3/27 LIBOR"                                WL    00    WAC
7.290550 (      8243637.22 /      8243637.22 );      8243637.22
0.500000      0.500000      356:4      356:4      360 NO_CHECK ARM LIBOR_6MO
5.180790      33      6 SYNC_INT      13.290550      1.000000      7.290550
0         0  INIT_PERCAP 3.000000 GROUP "2A"      TEASER
M         9      "3/27 LIBOR"                                WL    00    WAC
7.019790 (      1385698.15 /      1385698.15 );      1385698.15
0.500000      0.500000      357:3      357:3      360 NO_CHECK ARM LIBOR_6MO
5.166870      34      6 SYNC_INT      13.019790      1.000000      7.019790
0         0  INIT_PERCAP 3.000000 GROUP "2A"      TEASER
M        10      "3/27 LIBOR"                                WL    00    WAC
8.278780 (      234765.82 /      234765.82 );      234765.82
0.500000      0.500000      357:3      357:3      360 NO_CHECK ARM LIBOR_6MO
6.068790      34      6 SYNC_INT      14.278780      1.000000      8.278780
0         0  INIT_PERCAP 3.000000 GROUP "2A"      TEASER

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M	11	"3/27 LIBOR"	WL	00	WAC
6.882860	(	6159787.09 / 6159787.09 );	6159787.09		
0.500000	0.500000	356:4 356:4	360 NO_CHECK	ARM	LIBOR_6MO
5.281850	33	6 SYNC_INT 12.882860	1.000000		6.882860
0	0	INIT_PERCAP 3.000000 GROUP "2A" TEASER			
M	12	"3/27 LIBOR"	WL	00	WAC
9.408490	(	1467672.25 / 1467672.25 );	1467672.25		
0.500000	0.500000	356:4 356:4	360 NO_CHECK	ARM	LIBOR_6MO
6.147940	33	6 SYNC_INT 15.408490	1.000000		9.408490
0	0	INIT_PERCAP 3.000000 GROUP "2A" TEASER			
M	13	"3/27 LIBOR"	WL	00	WAC
6.955560	(	41630488.51 / 41630488.51 );	41630488.51		
0.500000	0.500000	356:4 356:4	360 NO_CHECK	ARM	LIBOR_6MO
5.258460	33	6 SYNC_INT 12.955560	1.000000		6.955560
0	0	INIT_PERCAP 3.000000 GROUP "2A" TEASER			
M	14	"5/25 LIBOR"	WL	00	WAC
5.500000	(	225150.26 / 225150.26 );	225150.26		
0.500000	0.500000	354:6 354:6	360 NO_CHECK	ARM	LIBOR_6MO
4.990000	55	6 SYNC_INT 11.500000	1.000000		5.500000
0	0	INIT_PERCAP 3.000000 GROUP "2A" TEASER			
M	15	"5/25 LIBOR"	WL	00	WAC
8.000000	(	159344.99 / 159344.99 );	159344.99		
0.500000	0.500000	354:6 354:6	360 NO_CHECK	ARM	LIBOR_6MO
4.990000	55	6 SYNC_INT 14.000000	1.000000		8.000000
0	0	INIT_PERCAP 3.000000 GROUP "2A" TEASER			
M	16	"5/25 LIBOR"	WL	00	WAC
6.377200	(	1252431.61 / 1252431.61 );	1252431.61		
0.500000	0.500000	356:4 356:4	360 NO_CHECK	ARM	LIBOR_6MO
4.990000	57	6 SYNC_INT 12.377200	1.000000		6.377200
0	0	INIT_PERCAP 3.000000 GROUP "2A" TEASER			
M	17	"6 Mo. Libor: MTR between 01 and 03"	WL	00	WAC
7.412980	(	1214576.63 / 1214576.63 );	1214576.63		
0.500000	0.500000	356:4 356:4	360 NO_CHECK	ARM	LIBOR_6MO
5.690230	3	6 SYNC_INT 13.412980	1.000000		7.412980
0	0	GROUP "2A" TEASER			
M	18	"6 Mo. Libor: MTR between 01 and 03"	WL	00	WAC
10.025000	(	131455.23 / 131455.23 );	131455.23		
0.500000	0.500000	355:5 355:5	360 NO_CHECK	ARM	LIBOR_6MO
5.990000	2	6 SYNC_INT 16.025000	1.000000		10.025000
0	0	GROUP "2A" TEASER			
M	19	"6 Mo. Libor: MTR between 01 and 03"	WL	00	WAC
5.731200	(	383329.59 / 383329.59 );	383329.59		
0.500000	0.500000	356:4 356:4	360 NO_CHECK	ARM	LIBOR_6MO
4.990000	3	6 SYNC_INT 11.731200	1.000000		5.731200
0	0	GROUP "2A" TEASER			
M	20	"6 Mo. Libor: MTR between 01 and 03"	WL	00	WAC
7.442940	(	754577.56 / 754577.56 );	754577.56		
0.500000	0.500000	356:4 356:4	360 NO_CHECK	ARM	LIBOR_6MO
5.787930	3	6 SYNC_INT 13.442940	1.000000		7.442940
0	0	GROUP "2A" TEASER			
M	21	"6 Mo. Libor: MTR between 04 and 06"	WL	00	WAC
9.531270	(	1452241.25 / 1452241.25 );	1452241.25		
0.500000	0.500000	358:2 358:2	360 NO_CHECK	ARM	LIBOR_6MO
5.976470	5	6 SYNC_INT 15.531270	1.000000		9.531270
0	0	GROUP "2A" TEASER			
M	22	"6 Mo. Libor: MTR between 04 and 06"	WL	00	WAC
7.990000	(	229056.57 / 229056.57 );	229056.57		

0.500000	0.500000	354:6	354:6	360 NO_CHECK ARM LIBOR_6MO	
6.750000	7 6 SYNC_INT		13.990000	1.000000	7.990000
0	0	GROUP "2A"			
M	23	"6 Mo. Libor: MTR between 04 and 06"		WL	00 WAC
7.425000	( 238139.53 / 238139.53 );			238139.53	
0.500000	0.500000	358:2	358:2	360 NO_CHECK ARM LIBOR_6MO	
4.990000	5 6 SYNC_INT		13.425000	1.000000	7.425000
0	0	GROUP "2A" TEASER			
M	24	"6 Mo. Libor: MTR between 04 and 06"		WL	00 WAC
9.900000	( 91716.68 / 91716.68 );			91716.68	
0.500000	0.500000	358:2	358:2	360 NO_CHECK ARM LIBOR_6MO	
6.250000	5 6 SYNC_INT		15.900000	1.000000	9.900000
0	0	GROUP "2A" TEASER			
M	25	"6 Mo. Libor: MTR between 04 and 06"		WL	00 WAC
6.274710	( 426436.15 / 426436.15 );			426436.15	
0.500000	0.500000	356:4	356:4	360 NO_CHECK ARM LIBOR_6MO	
4.990000	6 6 SYNC_INT		12.274710	1.000000	6.274710
0	0	GROUP "2A" TEASER			
M	26	"Fixed Rate 10 Year"		WL	00 WAC
8.956210	( 326128.12 / 326128.12 );			326128.12	
0.500000	0.500000	116:4	116:4	120 NO_CHECK	
GROUP "2F"					
M	27	"Fixed Rate 10 Year"		WL	00 WAC
8.121520	( 347740.35 / 347740.35 );			347740.35	
0.500000	0.500000	115:5	115:5	120 NO_CHECK	
GROUP "2F"					
M	28	"Fixed Rate 15 Year"		WL	00 WAC
6.360620	( 49322409.22 / 49322409.22 );			49322409.22	
0.500000	0.500000	175:5	175:5	180 NO_CHECK	
GROUP "2F"					
M	29	"Fixed Rate 15 Year"		WL	00 WAC
7.038630	( 328975.14 / 328975.14 );			328975.14	
0.500000	0.500000	175:5	175:5	180 NO_CHECK	
GROUP "2F"					
M	30	"Fixed Rate 15 Year"		WL	00 WAC
6.727730	( 310637.83 / 310637.83 );			310637.83	
0.500000	0.500000	176:4	176:4	180 NO_CHECK	
GROUP "2F"					
M	31	"Fixed Rate 15 Year"		WL	00 WAC
6.714260	( 1308745.29 / 1308745.29 );			1308745.29	
0.500000	0.500000	176:4	176:4	180 NO_CHECK	
GROUP "2F"					
M	32	"Fixed Rate 15 Year"		WL	00 WAC
6.124610	( 2534419.30 / 2534419.30 );			2534419.30	
0.500000	0.500000	175:5	175:5	180 NO_CHECK	
GROUP "2F"					
M	33	"Fixed Rate 15 Year"		WL	00 WAC
6.425610	( 35378453.28 / 35378453.28 );			35378453.28	
0.500000	0.500000	176:4	176:4	180 NO_CHECK	
GROUP "2F"					
M	34	"Fixed Rate 20 Year"		WL	00 WAC
7.741580	( 2882073.82 / 2882073.82 );			2882073.82	
0.500000	0.500000	236:4	236:4	240 NO_CHECK	
GROUP "2F"					
M	35	"Fixed Rate 20 Year"		WL	00 WAC
6.925000	( 146115.62 / 146115.62 );			146115.62	

0.500000	0.500000	237:3	237:3	240 NO_CHECK	
GROUP "2F"					
M	36	"Fixed Rate 20 Year"		WL	00 WAC
5.934790	(	513839.39 /	513839.39 ) ;	513839.39	
0.500000	0.500000	236:4	236:4	240 NO_CHECK	
GROUP "2F"					
M	37	"Fixed Rate 20 Year"		WL	00 WAC
8.117950	(	241822.18 /	241822.18 ) ;	241822.18	
0.500000	0.500000	235:5	235:5	240 NO_CHECK	
GROUP "2F"					
M	38	"Fixed Rate 20 Year"		WL	00 WAC
7.333030	(	2809916.45 /	2809916.45 ) ;	2809916.45	
0.500000	0.500000	236:4	236:4	240 NO_CHECK	
GROUP "2F"					
M	39	"Fixed Rate 30 Year"		WL	00 WAC
6.928400	(	382203842.98 /	382203842.98 ) ;	382203842.98	
0.500000	0.500000	355:5	355:5	360 NO_CHECK	
GROUP "2F"					
M	40	"Fixed Rate 30 Year"		WL	00 WAC
7.659330	(	1818953.53 /	1818953.53 ) ;	1818953.53	
0.500000	0.500000	355:5	355:5	360 NO_CHECK	
GROUP "2F"					
M	41	"Fixed Rate 30 Year"		WL	00 WAC
7.168010	(	38302035.84 /	38302035.84 ) ;	38302035.84	
0.500000	0.500000	356:4	356:4	360 NO_CHECK	
GROUP "2F"					
M	42	"Fixed Rate 30 Year"		WL	00 WAC
7.591450	(	1431493.30 /	1431493.30 ) ;	1431493.30	
0.500000	0.500000	357:3	357:3	360 NO_CHECK	
GROUP "2F"					
M	43	"Fixed Rate 30 Year"		WL	00 WAC
7.261890	(	35436024.86 /	35436024.86 ) ;	35436024.86	
0.500000	0.500000	356:4	356:4	360 NO_CHECK	
GROUP "2F"					
M	44	"Fixed Rate 30 Year"		WL	00 WAC
7.372570	(	28429656.64 /	28429656.64 ) ;	28429656.64	
0.500000	0.500000	356:4	356:4	360 NO_CHECK	
GROUP "2F"					
M	45	"Fixed Rate 30 Year"		WL	00 WAC
6.967500	(	427396291.53 /	427396291.53 ) ;	427396291.53	
0.500000	0.500000	356:4	356:4	360 NO_CHECK	
GROUP "2F"					
M	46	"2/28 LIBOR"		WL	00 WAC
6.832930	(	379681697.47 /	379681697.47 ) ;	379681697.47	
0.500000	0.500000	356:4	356:4	360 NO_CHECK	ARM LIBOR_6MO
4.825480	21	6 SYNC_INT	12.834320	1.000000	6.832930
0	0	INIT_PERCAP	1.002760	GROUP "1A"	TEASER
GROUP "2F"					
M	47	"2/28 LIBOR"		WL	00 WAC
8.151530	(	1904254.79 /	1904254.79 ) ;	1904254.79	
0.500000	0.500000	357:3	357:3	360 NO_CHECK	ARM LIBOR_6MO
5.609480	22	6 SYNC_INT	14.151530	1.000000	8.151530
0	0		GROUP "1A"	TEASER	
GROUP "2F"					
M	48	"2/28 LIBOR"		WL	00 WAC
6.954250	(	40798184.94 /	40798184.94 ) ;	40798184.94	
0.500000	0.500000	356:4	356:4	360 NO_CHECK	ARM LIBOR_6MO
5.213420	21	6 SYNC_INT	12.980900	1.000000	6.954250
0	0	INIT_PERCAP	1.053290	GROUP "1A"	TEASER

M	49	"2/28 LIBOR"		WL	00	WAC
8.073760	(	19195525.56 /	19195525.56 );	19195525.56		
0.500000		0.500000	356:4 356:4	360 NO_CHECK	ARM	LIBOR_6MO
5.570910	21	6 SYNC_INT	14.073760	1.000000		8.073760
0	0		GROUP "1A"	TEASER		
M	50	"2/28 LIBOR"		WL	00	WAC
6.799660	(	581862158.82 /	581862158.82 );	581862158.82		
0.500000		0.500000	356:4 356:4	360 NO_CHECK	ARM	LIBOR_6MO
5.243300	21	6 SYNC_INT	12.81135	1.000000		6.799660
0	0	INIT_PERCAP	1.023750	GROUP "1A"	TEASER	
M	51	"2/28 LIBOR"		WL	00	WAC
7.711280	(	22257402.03 /	22257402.03 );	22257402.03		
0.500000		0.500000	356:4 356:4	360 NO_CHECK	ARM	LIBOR_6MO
5.510530	21	6 SYNC_INT	13.711280	1.000000		7.711280
0	0		GROUP "1A"	TEASER		
M	52	"2/28 LIBOR"		WL	00	WAC
7.030830	(	122699959.18 /	122699959.18 );	122699959.18		
0.500000		0.500000	355:5 355:5	360 NO_CHECK	ARM	LIBOR_6MO
5.268050	20	6 SYNC_INT	13.032210	1.000000		7.030830
0	0	INIT_PERCAP	1.002770	GROUP "1A"	TEASER	
M	53	"3/27 LIBOR"		WL	00	WAC
7.138380	(	4546927.76 /	4546927.76 );	4546927.76		
0.500000		0.500000	356:4 356:4	360 NO_CHECK	ARM	LIBOR_6MO
5.031040	33	6 SYNC_INT	13.138380	1.000000		7.138380
0	0	INIT_PERCAP	3.000000	GROUP "1A"	TEASER	
M	54	"3/27 LIBOR"		WL	00	WAC
6.950000	(	238995.03 /	238995.03 );	238995.03		
0.500000		0.500000	355:5 355:5	360 NO_CHECK	ARM	LIBOR_6MO
4.990000	32	6 SYNC_INT	12.950000	1.000000		6.950000
0	0	INIT_PERCAP	3.000000	GROUP "1A"	TEASER	
M	55	"3/27 LIBOR"		WL	00	WAC
6.187240	(	1475230.59 /	1475230.59 );	1475230.59		
0.500000		0.500000	355:5 355:5	360 NO_CHECK	ARM	LIBOR_6MO
4.990000	32	6 SYNC_INT	12.187240	1.000000		6.187240
0	0	INIT_PERCAP	3.000000	GROUP "1A"	TEASER	
M	56	"3/27 LIBOR"		WL	00	WAC
7.609630	(	1418636.92 /	1418636.92 );	1418636.92		
0.500000		0.500000	356:4 356:4	360 NO_CHECK	ARM	LIBOR_6MO
5.308450	33	6 SYNC_INT	13.609630	1.000000		7.609630
0	0	INIT_PERCAP	3.000000	GROUP "1A"	TEASER	
M	57	"3/27 LIBOR"		WL	00	WAC
7.027970	(	19923336.40 /	19923336.40 );	19923336.40		
0.500000		0.500000	356:4 356:4	360 NO_CHECK	ARM	LIBOR_6MO
5.275150	33	6 SYNC_INT	13.027970	1.000000		7.027970
0	0	INIT_PERCAP	3.000000	GROUP "1A"	TEASER	
M	58	"5/25 LIBOR"		WL	00	WAC
8.390790	(	1576923.84 /	1576923.84 );	1576923.84		
0.500000		0.500000	356:4 356:4	360 NO_CHECK	ARM	LIBOR_6MO
5.826300	57	6 SYNC_INT	14.390790	1.000000		8.390790
0	0	INIT_PERCAP	3.000000	GROUP "1A"	TEASER	
M	59	"5/25 LIBOR"		WL	00	WAC
6.500000	(	457893.63 /	457893.63 );	457893.63		
0.500000		0.500000	355:5 355:5	360 NO_CHECK	ARM	LIBOR_6MO
4.990000	56	6 SYNC_INT	12.500000	1.000000		6.500000
0	0	INIT_PERCAP	3.000000	GROUP "1A"	TEASER	
M	60	"5/25 LIBOR"		WL	00	WAC
6.656010	(	1344551.55 /	1344551.55 );	1344551.55		

0.500000	0.500000	356:4	356:4	360 NO_CHECK ARM LIBOR_6MO
4.990000	57 6 SYNC_INT	12.656010	1.000000	6.656010
0	0 INIT_PERCAP 3.000000 GROUP "1A" TEASER			
M	61 "6 Mo. Libor: MTR between 01 and 03"	WL	00	WAC
8.063600	( 2284776.42 / 2284776.42 );	2284776.42		
0.500000	0.500000	356:4 356:4	360 NO_CHECK ARM LIBOR_6MO	
5.679240	3 6 SYNC_INT	14.063600	1.000000	8.063600
0	0 GROUP "1A" TEASER			
M	62 "6 Mo. Libor: MTR between 01 and 03"	WL	00	WAC
5.850000	( 418938.60 / 418938.60 );	418938.60		
0.500000	0.500000	356:4 356:4	360 NO_CHECK ARM LIBOR_6MO	
4.990000	3 6 SYNC_INT	11.850000	1.000000	5.850000
0	0 GROUP "1A" TEASER			
M	63 "6 Mo. Libor: MTR between 01 and 03"	WL	00	WAC
7.450000	( 522214.73 / 522214.73 );	522214.73		
0.500000	0.500000	356:4 356:4	360 NO_CHECK ARM LIBOR_6MO	
5.750000	3 6 SYNC_INT	13.450000	1.000000	7.450000
0	0 GROUP "1A" TEASER			
M	64 "6 Mo. Libor: MTR between 01 and 03"	WL	00	WAC
5.450000	( 461935.32 / 461935.32 );	461935.32		
0.500000	0.500000	356:4 356:4	360 NO_CHECK ARM LIBOR_6MO	
4.990000	3 6 SYNC_INT	11.450000	1.000000	5.450000
0	0 GROUP "1A" TEASER			
M	65 "6 Mo. Libor: MTR between 04 and 06"	WL	00	WAC
6.546630	( 936768.04 / 936768.04 );	936768.04		
0.500000	0.500000	358:2 358:2	360 NO_CHECK ARM LIBOR_6MO	
5.038630	5 6 SYNC_INT	12.546630	1.000000	6.546630
0	0 GROUP "1A" TEASER			
M	66 "Fixed Rate 15 Year"	WL	00	WAC
6.181090	( 14614910.24 / 14614910.24 );	14614910.24		
0.500000	0.500000	175:5 175:5	180 NO_CHECK	
GROUP "1F"				
M	67 "Fixed Rate 15 Year"	WL	00	WAC
6.145400	( 804275.06 / 804275.06 );	804275.06		
0.500000	0.500000	174:6 174:6	180 NO_CHECK	
GROUP "1F"				
M	68 "Fixed Rate 15 Year"	WL	00	WAC
5.824640	( 1376497.74 / 1376497.74 );	1376497.74		
0.500000	0.500000	174:6 174:6	180 NO_CHECK	
GROUP "1F"				
M	69 "Fixed Rate 15 Year"	W	00	WAC
5.975280	( 6604071.67 / 6604071.67 );	6604071.67		
0.500000	0.500000	175:5 175:5	180 NO_CHECK	
GROUP "1F"				
M	70 "Fixed Rate 20 Year"	WL	00	WAC
10.750000	( 75019.62 / 75019.62 );	75019.62		
0.500000	0.500000	238:2 238:2	240 NO_CHECK	
GROUP "1F"				
M	71 "Fixed Rate 20 Year"	WL	00	WAC
6.800000	( 367064.40 / 367064.40 );	367064.40		
0.500000	0.500000	236:4 236:4	240 NO_CHECK	
GROUP "1F"				
M	72 "Fixed Rate 20 Year"	WL	00	WAC
7.500000	( 831154.13 / 831154.13 );	831154.13		
0.500000	0.500000	233:7 233:7	240 NO_CHECK	
GROUP "1F"				

M	73	"Fixed Rate 20 Year"	WL	00	WAC
6.490300	(	1182798.35 / 1182798.35 );	1182798.35		
0.500000	0.500000	235:5 235:5	240 NO_CHECK		
GROUP "1F"					
M	74	"Fixed Rate 30 Year"	WL	00	WAC
6.618160	(	156614128.82 / 156614128.82 );	156614128.82		
0.500000	0.500000	355:5 355:5	360 NO_CHECK		
GROUP "1F"					
M	75	"Fixed Rate 30 Year"	WL	00	WAC
6.813600	(	541184.77 / 541184.77 );	541184.77		
0.500000	0.500000	354:6 354:6	360 NO_CHECK		
GROUP "1F"					
M	76	"Fixed Rate 30 Year"	WL	00	WAC
6.970880	(	12035780.97 / 12035780.97 );	12035780.97		
0.500000	0.500000	356:4 356:4	360 NO_CHECK		
GROUP "1F"					
M	77	"Fixed Rate 30 Year"	WL	00	WAC
11.668650	(	119229.19 / 119229.19 );	119229.19		
0.500000	0.500000	358:2 358:2	360 NO_CHECK		
GROUP "1F"					
M	78	"Fixed Rate 30 Year"	WL	00	WAC
6.739510	(	12660652.46 / 12660652.46 );	12660652.46		
0.500000	0.500000	356:4 356:4	360 NO_CHECK		
GROUP "1F"					
M	79	"Fixed Rate 30 Year"	WL	00	WAC
7.269770	(	6305990.74 / 6305990.74 );	6305990.74		
0.500000	0.500000	356:4 356:4	360 NO_CHECK		
GROUP "1F"					
M	80	"Fixed Rate 30 Year"	WL	00	WAC
6.628100	(	165682532.30 / 165682532.30 );	165682532.30		
0.500000	0.500000	356:4 356:4	360 NO_CHECK		
GROUP "1F"					